



# Daily MTM Report

Daily summary for 28/08/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.35800	7.37800			0.00	0	0.00
R155 On 31/08/2011 Bond			7.42500	7.44500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.12000	8.13500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.68500	8.69500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.19000	8.20500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.62500	8.64000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.62500	8.64000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.22500	8.24000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.73000	8.74500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.74500	8.76000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.24000	8.25000			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/09/2009 Currency Future			7.76310	7.89010		17.69	11,815,438.20	1,522	280,224.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		149.00000	85	18.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		109.00000	172	18.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		121.00000	70	18.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		131.00000	207	18.80	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		39.00000	20	21.03	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		349.00000	457	21.03	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		180.00000	103	18.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		90.00000	140	18.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		84.00000	46	19.54	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		194.00000	283	19.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		101.00000	57	19.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		161.00000	244	19.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		8.00000	4	24.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		718.00000	841	24.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		57.00000	31	20.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		267.00000	367	20.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		47.00000	25	20.66	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		307.00000	412	20.66	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		70.00000	38	19.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		229.00000	325	19.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		328.00000	223	18.80	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		38.00000	59	18.80	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		180.00000	103	18.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		90.00000	140	18.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		101.00000	57	19.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		161.00000	244	19.17	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		459.00000	343	19.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		19.00000	29	19.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		213.00000	125	17.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		73.00000	112	17.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		32.00000	16	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		392.00000	503	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		414.00000	301	19.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		24.00000	38	19.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.30	Call			26.00000	13	21.77	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			436.00000	550	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			5.00000	3	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			815.00000	939	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			21.00000	11	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			481.00000	598	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			17.00000	9	22.52	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			527.00000	646	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			2.00000	1	26.61	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,062.00000	1,188	26.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			14.00000	7	22.89	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			574.00000	694	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			12.00000	6	23.26	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			622.00000	743	23.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			647.00000	524	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			7.00000	11	21.40	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			4.00000	2	25.12	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			864.00000	989	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			14.00000	7	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			574.00000	694	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			6.00000	3	24.38	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			766.00000	890	24.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			4.00000	2	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			914.00000	1,039	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			5.00000	3	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			815.00000	939	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			10.00000	5	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			669.00000	792	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			3.00000	1	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,012.00000	1,138	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			2.00000	1	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,161.00000	1,288	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			1.00000	0	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,311.00000	1,437	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			1.00000	0	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,411.00000	1,537	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,510.00000	1,637	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			1.00000	0	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,460.00000	1,587	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,760.00000	1,887	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	39.08	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,510.00000	2,637	39.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	33.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,910.00000	2,037	33.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,160.00000	2,287	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,960.00000	2,087	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,810.00000	1,937	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			0.00000	0	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,860.00000	1,987	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	34.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,010.00000	2,137	34.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	34.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,010.00000	2,137	34.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			0.00000	0	37.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,360.00000	2,487	37.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	38.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,410.00000	2,537	38.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	38.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,460.00000	2,587	38.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	38.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,460.00000	2,587	38.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	0	39.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,610.00000	2,737	39.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	41.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,810.00000	2,937	41.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	42.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,060.00000	3,187	42.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	49.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,110.00000	5,237	49.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	42.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,960.00000	3,087	42.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	42.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,910.00000	3,037	42.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	42.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,860.00000	2,987	42.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			0.00000	0	39.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,560.00000	2,687	39.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	37.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,310.00000	2,437	37.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	40.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,710.00000	2,837	40.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	41.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,760.00000	2,887	41.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	36.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,210.00000	2,337	36.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,060.00000	2,187	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	36.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,260.00000	2,387	36.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	40.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,660.00000	2,787	40.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	40.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,710.00000	2,837	40.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	42.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,960.00000	3,087	42.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	40.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,660.00000	2,787	40.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	38.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,410.00000	2,537	38.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	37.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,310.00000	2,437	37.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,110.00000	2,237	35.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	43.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,410.00000	3,537	43.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,710.00000	1,837	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,810.00000	1,937	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	33.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,910.00000	2,037	33.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	39.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,510.00000	2,637	39.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,660.00000	1,787	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,760.00000	1,887	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,610.00000	1,737	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	36.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,210.00000	2,337	36.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	42.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,010.00000	3,137	42.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	43.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,110.00000	3,237	43.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	36.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,260.00000	2,387	36.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	43.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,160.00000	3,287	43.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	43.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,260.00000	3,387	43.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	42.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,910.00000	3,037	42.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	0	43.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		3,160.00000	3,287	43.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	0	43.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,360.00000	3,487	43.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		0.00000	0	42.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		3,010.00000	3,137	42.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	43.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,210.00000	3,337	43.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	0	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,160.00000	2,287	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	43.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,210.00000	3,337	43.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		0.00000	0	43.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,310.00000	3,437	43.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		0.00000	0	41.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,760.00000	2,887	41.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	0	43.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,260.00000	3,387	43.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	44.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,460.00000	3,587	44.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		1.00000	1	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,261.00000	1,387	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	0	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,560.00000	1,687	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		0.00000	0	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,660.00000	1,787	31.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		1.00000	1	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,211.00000	1,338	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		0.00000	0	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,510.00000	1,637	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		1.00000	0	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,361.00000	1,487	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	0	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,560.00000	1,687	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,960.00000	2,087	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		0.00000	0	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,060.00000	2,187	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		1.00000	0	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,311.00000	1,437	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		0.00000	0	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,710.00000	1,837	31.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.05	Call			2.00000	1	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,161.00000	1,288	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			2.00000	1	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,112.00000	1,238	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			1.00000	1	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,211.00000	1,338	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,490.00000	4,363	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,990.00000	2,863	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,490.00000	1,363	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	47.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,510.00000	4,637	47.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,010.00000	6,137	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,510.00000	7,637	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,690.00000	4,563	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,190.00000	3,063	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,690.00000	1,563	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			249.00000	154	18.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			59.00000	91	18.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	46.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,310.00000	4,437	46.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	51.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,810.00000	5,937	51.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,310.00000	7,437	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,740.00000	4,613	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,240.00000	3,113	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,740.00000	1,613	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			288.00000	187	18.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			48.00000	74	18.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,260.00000	4,387	46.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,760.00000	5,887	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	51.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.15	Put		7,260.00000	7,387	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		3.00000	1	25.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		963.00000	1,088	25.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		1.00000	0	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,460.00000	1,587	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		991.00000	865	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		1.00000	1	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		505.00000	386	20.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		15.00000	23	20.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,190.00000	1,064	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		0.00000	0	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		695.00000	571	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		5.00000	8	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,240.00000	1,113	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		0.00000	0	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		744.00000	619	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		4.00000	6	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,290.00000	1,163	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		0.00000	0	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		793.00000	668	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		3.00000	5	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	44.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,710.00000	3,837	44.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	48.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,710.00000	4,837	48.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,810.00000	3,937	45.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	48.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,810.00000	4,937	48.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,140.00000	1,014	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		0.00000	1	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	45.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,860.00000	3,987	45.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	48.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,860.00000	4,987	48.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,091.00000	964	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		1.00000	1	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		599.00000	477	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		9.00000	14	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	45.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,910.00000	4,037	45.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	48.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,910.00000	5,037	48.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	45.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,760.00000	3,887	45.14	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	48.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,760.00000	4,887	48.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,390.00000	1,263	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			892.00000	766	23.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			2.00000	3	23.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	44.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,610.00000	3,737	44.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,610.00000	4,737	47.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,440.00000	1,313	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			941.00000	815	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	2	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	44.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,560.00000	3,687	44.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	47.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,560.00000	4,687	47.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,590.00000	1,463	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	47.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,410.00000	4,537	47.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,640.00000	1,513	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	47.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,360.00000	4,487	47.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,540.00000	1,413	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,041.00000	914	24.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			1.00000	1	24.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			551.00000	431	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			11.00000	18	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	47.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,460.00000	4,587	47.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,990.00000	1,863	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	45.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,010.00000	4,137	45.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,040.00000	1,913	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			3.00000	1	25.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			963.00000	1,088	25.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	45.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,960.00000	4,087	45.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,040.00000	3,913	24.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,040.00000	2,913	25.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	25.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,960.00000	6,087	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,940.00000	3,813	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,940.00000	2,813	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,940.00000	1,813	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			941.00000	815	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	2	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,060.00000	6,187	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,890.00000	3,763	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,890.00000	2,763	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,890.00000	1,763	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,110.00000	6,237	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,790.00000	3,663	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,790.00000	2,663	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,790.00000	1,663	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,210.00000	6,337	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,640.00000	3,513	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,640.00000	2,513	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,360.00000	6,487	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,590.00000	3,463	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,590.00000	2,463	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,410.00000	6,537	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,490.00000	3,363	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	24.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,490.00000	2,363	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	44.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,510.00000	3,637	44.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	49.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,010.00000	5,137	49.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,510.00000	6,637	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,540.00000	3,413	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,540.00000	2,413	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	49.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,960.00000	5,087	49.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,460.00000	6,587	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,690.00000	3,563	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,690.00000	2,563	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,310.00000	6,437	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,990.00000	3,863	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,090.00000	3,963	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,090.00000	2,963	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,090.00000	1,963	31.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	31.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,091.00000	964	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			1.00000	1	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,910.00000	6,037	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,140.00000	4,013	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,140.00000	3,013	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,140.00000	2,013	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,860.00000	5,987	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,840.00000	3,713	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,840.00000	2,713	26.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put		0.00000	0	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		1,840.00000	1,713	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	0	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		842.00000	717	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		2.00000	4	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	48.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		4,660.00000	4,787	48.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		6,160.00000	6,287	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		3,740.00000	3,613	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		2,740.00000	2,613	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		6,260.00000	6,387	51.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.89400	8.02240		19.39	9,275,450.00	1,175	97,912.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		515.00000	431	19.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		193.00000	237	19.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		350.00000	292	19.84	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		328.00000	398	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		261.00000	216	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		489.00000	572	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		94.00000	78	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,272.00000	1,384	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		330.00000	275	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		358.00000	431	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		375.00000	310	19.62	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		302.00000	366	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		375.00000	310	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		302.00000	366	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		311.00000	259	20.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		389.00000	465	20.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		277.00000	229	20.75	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		455.00000	535	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		233.00000	192	21.43	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		560.00000	648	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		277.00000	229	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		455.00000	535	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		2.00000	2	33.47	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,980.00000	5,108	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		29.00000	23	30.17	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,556.00000	2,679	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		6.00000	5	33.65	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,284.00000	4,411	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		400.00000	329	19.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.90	Put			278.00000	335	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			52.00000	43	28.45	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,929.00000	2,049	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			330.00000	275	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			358.00000	431	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			761.00000	658	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			89.00000	114	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			427.00000	353	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			255.00000	309	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			141.00000	117	23.47	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			919.00000	1,023	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			157.00000	130	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			835.00000	936	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			294.00000	244	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			421.00000	500	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			247.00000	204	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			524.00000	610	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			220.00000	182	21.65	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			597.00000	688	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			196.00000	162	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			674.00000	768	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			186.00000	153	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			713.00000	809	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			208.00000	171	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			635.00000	727	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			247.00000	204	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			524.00000	610	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			208.00000	171	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			635.00000	727	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			233.00000	192	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			560.00000	648	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			72.00000	60	26.64	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,549.00000	1,666	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			186.00000	153	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			713.00000	809	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			176.00000	145	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			753.00000	851	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			176.00000	145	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			753.00000	851	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			149.00000	123	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			877.00000	979	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			166.00000	137	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			794.00000	893	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			723.00000	622	19.01	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			100.00000	128	19.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			127.00000	105	23.92	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,005.00000	1,111	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			121.00000	100	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,048.00000	1,156	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			127.00000	105	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,005.00000	1,111	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			134.00000	111	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			962.00000	1,067	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			157.00000	130	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			835.00000	936	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			115.00000	95	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,092.00000	1,201	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			99.00000	82	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,227.00000	1,338	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			86.00000	71	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,363.00000	1,477	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			78.00000	65	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,456.00000	1,571	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			75.00000	62	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,503.00000	1,618	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			86.00000	71	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,363.00000	1,477	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			69.00000	57	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,596.00000	1,713	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			75.00000	62	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,503.00000	1,618	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			56.00000	47	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,834.00000	1,953	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			42.00000	34	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,169.00000	2,290	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			48.00000	39	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,026.00000	2,145	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			54.00000	45	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,881.00000	2,001	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			54.00000	45	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,881.00000	2,001	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			46.00000	37	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,073.00000	2,193	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			34.00000	28	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,362.00000	2,484	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			31.00000	25	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,459.00000	2,581	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			30.00000	24	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,508.00000	2,630	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			27.00000	22	30.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,605.00000	2,728	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		23.00000	19	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,801.00000	2,925	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		19.00000	15	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,046.00000	3,171	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		20.00000	16	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,997.00000	3,122	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		21.00000	17	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,899.00000	3,023	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		36.00000	29	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,314.00000	2,435	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		33.00000	27	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,410.00000	2,533	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		26.00000	21	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,654.00000	2,777	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		24.00000	19	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,752.00000	2,875	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		23.00000	19	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,801.00000	2,925	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		40.00000	32	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,217.00000	2,338	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		44.00000	36	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,121.00000	2,242	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		29.00000	23	30.17	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,556.00000	2,679	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		25.00000	20	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,703.00000	2,826	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		44.00000	36	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,121.00000	2,242	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		17.00000	14	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,145.00000	3,270	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		18.00000	14	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,096.00000	3,220	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		15.00000	12	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,293.00000	3,418	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		17.00000	13	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,194.00000	3,319	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		6.00000	5	33.65	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,284.00000	4,411	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		12.00000	10	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,590.00000	3,716	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		13.00000	10	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,491.00000	3,616	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		9.00000	7	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,987.00000	4,113	33.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Call			6.00000	4	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,383.00000	4,510	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			3.00000	2	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,781.00000	4,908	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			2.00000	1	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,179.00000	5,307	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			10.00000	8	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,888.00000	4,014	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			4.00000	3	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,681.00000	4,809	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			2.00000	1	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,080.00000	5,207	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			104.00000	86	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,182.00000	1,292	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			61.00000	51	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,738.00000	1,857	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			8.00000	6	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,086.00000	4,212	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			2.00000	1	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,279.00000	5,407	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			66.00000	55	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,643.00000	1,761	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			40.00000	32	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,217.00000	2,338	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			14.00000	11	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,392.00000	3,517	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			4.00000	3	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,582.00000	4,709	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			141.00000	117	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			919.00000	1,023	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			11.00000	8	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,788.00000	3,914	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			1.00000	1	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,579.00000	5,707	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			5.00000	3	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,482.00000	4,609	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			2.00000	1	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,080.00000	5,207	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			1.00000	1	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,678.00000	5,807	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			12.00000	9	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,689.00000	3,815	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			3.00000	2	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,880.00000	5,008	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			1.00000	1	33.34	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,479.00000	5,607	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		7.00000	5	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,185.00000	4,311	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		3.00000	2	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,781.00000	4,908	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,379.00000	5,507	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		82.00000	68	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,410.00000	1,524	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		50.00000	41	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,977.00000	2,097	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		11.00000	9	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,739.00000	3,865	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		6.00000	4	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,333.00000	4,460	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		3.00000	2	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,930.00000	5,058	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		1.00000	1	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,529.00000	5,657	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		11.00000	8	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,788.00000	3,914	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		90.00000	75	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,318.00000	1,431	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		19.00000	15	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,046.00000	3,171	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		12.00000	9	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,640.00000	3,765	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		7.00000	5	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,234.00000	4,361	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		3.00000	2	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,831.00000	4,958	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		104.00000	86	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,182.00000	1,292	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		8.00000	6	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,086.00000	4,212	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		58.00000	49	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,786.00000	1,905	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		20.00000	16	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,948.00000	3,072	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		13.00000	10	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,540.00000	3,666	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		8.00000	6	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,135.00000	4,262	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		2.00000	1	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,229.00000	5,357	33.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call			15.00000	12	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,293.00000	3,418	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			547.00000	460	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			174.00000	216	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			134.00000	111	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			962.00000	1,067	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			16.00000	13	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,244.00000	3,369	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			10.00000	8	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,838.00000	3,964	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			580.00000	490	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			157.00000	196	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			94.00000	78	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,272.00000	1,384	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			15.00000	12	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,342.00000	3,468	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			10.00000	7	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,937.00000	4,063	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			4.00000	3	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,532.00000	4,659	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			1.00000	1	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,728.00000	5,857	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			10.00000	8	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,888.00000	4,014	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			1.00000	0	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,878.00000	6,006	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			1.00000	1	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,778.00000	5,907	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			10.00000	8	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,838.00000	3,964	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			5.00000	4	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,433.00000	4,560	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			1.00000	1	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,629.00000	5,757	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			1.00000	0	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,978.00000	6,106	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			515.00000	431	19.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			193.00000	237	19.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			12.00000	9	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,640.00000	3,765	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			3.00000	2	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,831.00000	4,958	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			1.00000	0	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,028.00000	6,156	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			1.00000	1	33.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,429.00000	5,557	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		485.00000	404	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		212.00000	260	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,329.00000	5,457	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		841.00000	733	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		68.00000	89	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		166.00000	137	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		794.00000	893	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		4.00000	3	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,632.00000	4,759	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		2.00000	2	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,030.00000	5,158	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		882.00000	772	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		60.00000	78	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		614.00000	521	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		141.00000	177	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		121.00000	100	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,048.00000	1,156	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		22.00000	18	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,850.00000	2,974	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		13.00000	10	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,540.00000	3,666	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,329.00000	5,457	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		800.00000	695	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		78.00000	101	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,149.00000	1,026	18.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		27.00000	32	18.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		515.00000	431	19.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		193.00000	237	19.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,197.00000	1,073	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		24.00000	29	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		42.00000	34	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,169.00000	2,290	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,102.00000	982	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		30.00000	38	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		485.00000	404	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		212.00000	260	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		38.00000	31	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,265.00000	2,387	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		6.00000	4	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,333.00000	4,460	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,102.00000	982	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		30.00000	38	18.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,244.00000	1,120	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			22.00000	26	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,472.00000	4,344	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,973.00000	2,845	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,485.00000	1,359	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			13.00000	15	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,528.00000	7,656	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,722.00000	4,594	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,223.00000	3,094	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,730.00000	1,603	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			8.00000	9	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			455.00000	378	19.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			233.00000	284	19.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,278.00000	7,406	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			4.00000	3	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,632.00000	4,759	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,023.00000	2,895	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,026.00000	1,899	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	5	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,055.00000	938	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			33.00000	44	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,225.00000	2,097	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,578.00000	6,706	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,128.00000	7,256	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,273.00000	3,144	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,275.00000	2,147	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			2.00000	3	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,292.00000	1,167	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			20.00000	23	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,228.00000	7,356	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,173.00000	3,044	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,175.00000	2,047	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,328.00000	7,456	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,123.00000	2,994	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,126.00000	1,998	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			3.00000	4	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,378.00000	7,506	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,373.00000	3,244	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,374.00000	2,246	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,388.00000	1,263	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			16.00000	19	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,423.00000	3,294	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,424.00000	2,296	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,437.00000	1,311	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			14.00000	17	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,078.00000	7,206	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,573.00000	3,444	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,574.00000	2,445	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,583.00000	1,456	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			11.00000	12	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			685.00000	587	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			113.00000	143	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			50.00000	41	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,977.00000	2,097	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,928.00000	7,056	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,672.00000	3,544	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,674.00000	2,545	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,681.00000	1,554	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			9.00000	10	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,828.00000	6,956	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,722.00000	3,594	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,723.00000	2,595	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,778.00000	6,906	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,772.00000	3,644	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,773.00000	2,645	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,779.00000	1,652	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			7.00000	8	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,728.00000	6,856	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,622.00000	3,494	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,624.00000	2,495	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,632.00000	1,505	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			10.00000	11	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,878.00000	7,006	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,972.00000	3,844	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,977.00000	1,849	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	5	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,011.00000	895	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			38.00000	51	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,528.00000	6,656	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,072.00000	3,944	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,073.00000	2,945	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	1	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,076.00000	1,948	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			14.00000	11	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,441.00000	3,567	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,428.00000	6,556	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			1.00000	0	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,928.00000	6,056	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,928.00000	8,056	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			9.00000	6	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,036.00000	4,162	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	37.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put		8,028.00000	8,156	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		3,872.00000	3,744	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		2,873.00000	2,745	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		1,878.00000	1,750	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		6.00000	6	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		924.00000	812	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		52.00000	68	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		0.00000	0	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		6,128.00000	6,256	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		8,128.00000	8,256	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		0.00000	0	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,228.00000	6,356	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,228.00000	8,356	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		3,822.00000	3,694	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		2,823.00000	2,695	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,829.00000	1,701	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		6.00000	7	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		882.00000	772	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		60.00000	78	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		0.00000	0	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,178.00000	6,306	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,178.00000	8,306	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,378.00000	6,506	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,378.00000	8,506	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,428.00000	8,556	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,523.00000	3,394	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,524.00000	2,396	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	2	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,534.00000	1,408	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		12.00000	14	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		649.00000	554	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		127.00000	160	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		0.00000	0	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,478.00000	6,606	34.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,478.00000	8,606	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,278.00000	6,406	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,278.00000	8,406	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,022.00000	3,894	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,978.00000	8,106	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,172.00000	4,044	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		1.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,828.00000	5,956	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,828.00000	7,956	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,922.00000	3,794	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,923.00000	2,795	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,927.00000	1,800	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	6	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		967.00000	853	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		45.00000	59	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,078.00000	6,206	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,078.00000	8,206	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,122.00000	3,994	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,878.00000	8,006	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,328.00000	6,456	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,328.00000	8,456	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.02160	8.15040		19.95	1,251,369.60	156	3,170.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		743.00000	658	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		242.00000	287	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		483.00000	426	20.48	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		482.00000	554	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		411.00000	362	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		611.00000	691	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		164.00000	146	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,664.00000	1,774	25.69	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.05	Call			528.00000	462	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			427.00000	490	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			505.00000	443	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			454.00000	522	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			464.00000	409	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			513.00000	587	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			380.00000	335	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			680.00000	763	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			396.00000	348	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			645.00000	727	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			366.00000	322	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			715.00000	801	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			428.00000	377	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			578.00000	656	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			74.00000	66	29.69	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,974.00000	3,094	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			227.00000	200	23.95	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,227.00000	1,329	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			445.00000	393	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			545.00000	621	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			551.00000	481	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			401.00000	460	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			42.00000	37	32.72	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,192.00000	4,315	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			352.00000	310	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			752.00000	838	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			146.00000	130	26.39	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,846.00000	1,958	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			326.00000	287	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			826.00000	916	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			339.00000	298	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			788.00000	877	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			314.00000	277	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			864.00000	955	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			302.00000	266	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			902.00000	995	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			271.00000	239	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,021.00000	1,117	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			243.00000	215	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,143.00000	1,243	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			261.00000	230	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,061.00000	1,159	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			281.00000	247	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			981.00000	1,076	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			205.00000	181	24.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,355.00000	1,460	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			192.00000	170	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,442.00000	1,548	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			175.00000	155	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,574.00000	1,683	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			186.00000	165	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,486.00000	1,593	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			164.00000	146	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,664.00000	1,774	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			60.00000	53	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,410.00000	3,532	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			169.00000	150	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,619.00000	1,728	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			142.00000	126	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,891.00000	2,005	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			131.00000	116	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,030.00000	2,144	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			113.00000	99	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,263.00000	2,378	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			127.00000	112	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,077.00000	2,191	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			138.00000	123	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,938.00000	2,051	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			138.00000	123	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,938.00000	2,051	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			124.00000	109	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,123.00000	2,237	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			124.00000	109	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,123.00000	2,237	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			100.00000	88	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,450.00000	2,567	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			98.00000	86	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,497.00000	2,614	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			103.00000	91	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,403.00000	2,519	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			95.00000	84	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,544.00000	2,662	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			87.00000	77	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,687.00000	2,805	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			76.00000	67	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,926.00000	3,046	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			67.00000	60	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,167.00000	3,288	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			69.00000	61	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,119.00000	3,239	30.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			73.00000	64	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,022.00000	3,143	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			71.00000	63	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,070.00000	3,191	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			83.00000	73	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,782.00000	2,901	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			85.00000	75	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,735.00000	2,853	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			78.00000	69	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,878.00000	2,998	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			74.00000	66	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,974.00000	3,094	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			80.00000	71	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,830.00000	2,949	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			90.00000	79	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,639.00000	2,757	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			95.00000	84	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,544.00000	2,662	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			85.00000	75	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,735.00000	2,853	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			66.00000	58	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,215.00000	3,337	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			62.00000	55	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,351.00000	3,473	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			64.00000	57	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,264.00000	3,385	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			64.00000	57	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,264.00000	3,385	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			63.00000	56	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,312.00000	3,434	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			56.00000	50	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,556.00000	3,678	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			61.00000	54	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,361.00000	3,483	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			54.00000	48	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,653.00000	3,776	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			59.00000	52	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,458.00000	3,580	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			57.00000	51	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,507.00000	3,629	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			155.00000	137	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,754.00000	1,866	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			131.00000	116	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,030.00000	2,144	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			116.00000	102	27.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,216.00000	2,331	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		110.00000	96	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,309.00000	2,425	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		37.00000	32	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,437.00000	4,561	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		180.00000	160	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,530.00000	1,638	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		57.00000	51	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,507.00000	3,629	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		22.00000	19	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,572.00000	5,698	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		199.00000	175	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,398.00000	1,504	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		83.00000	73	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,782.00000	2,901	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		24.00000	21	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,423.00000	5,549	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		212.00000	187	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,312.00000	1,416	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		25.00000	21	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,324.00000	5,450	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		219.00000	194	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,269.00000	1,372	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		73.00000	64	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,022.00000	3,143	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		25.00000	22	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,275.00000	5,400	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		235.00000	207	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,185.00000	1,286	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		26.00000	23	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,176.00000	5,301	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		51.00000	46	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,751.00000	3,874	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		20.00000	17	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,820.00000	5,946	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		159.00000	141	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,709.00000	1,820	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		55.00000	49	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,604.00000	3,727	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		53.00000	47	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,702.00000	3,825	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		20.00000	18	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,770.00000	5,896	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		51.00000	46	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,751.00000	3,874	31.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			49.00000	44	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,849.00000	3,972	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			47.00000	42	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,947.00000	4,070	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			19.00000	15	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,018.00000	6,143	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			150.00000	133	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,800.00000	1,912	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			66.00000	58	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,215.00000	3,337	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			53.00000	47	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,702.00000	3,825	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			50.00000	45	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,800.00000	3,923	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			20.00000	17	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,869.00000	5,995	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			21.00000	18	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,671.00000	5,797	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			205.00000	181	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,355.00000	1,460	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			24.00000	21	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,374.00000	5,499	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			291.00000	257	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			941.00000	1,035	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			27.00000	24	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,077.00000	5,202	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			261.00000	230	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,061.00000	1,159	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			92.00000	81	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,592.00000	2,710	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			71.00000	63	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,070.00000	3,191	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			26.00000	22	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,225.00000	5,351	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			80.00000	71	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,830.00000	2,949	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			63.00000	56	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,312.00000	3,434	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			23.00000	20	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,473.00000	5,598	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			98.00000	86	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,497.00000	2,614	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			92.00000	81	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,592.00000	2,710	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			27.00000	23	34.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,126.00000	5,252	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		252.00000	222	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,102.00000	1,201	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		23.00000	20	35.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,522.00000	5,648	35.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		28.00000	24	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,028.00000	5,153	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		106.00000	94	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,356.00000	2,472	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		30.00000	26	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,880.00000	5,005	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		110.00000	96	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,309.00000	2,425	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		31.00000	27	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,830.00000	4,955	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		32.00000	28	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,732.00000	4,856	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		120.00000	105	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,170.00000	2,284	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		113.00000	99	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,263.00000	2,378	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		31.00000	27	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,781.00000	4,906	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		134.00000	119	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,984.00000	2,098	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		38.00000	33	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,388.00000	4,512	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		150.00000	133	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,800.00000	1,912	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		40.00000	35	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,290.00000	4,413	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		576.00000	504	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		376.00000	432	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		41.00000	36	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,241.00000	4,364	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		127.00000	112	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,077.00000	2,191	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		120.00000	105	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,170.00000	2,284	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		35.00000	30	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,584.00000	4,709	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		146.00000	130	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,846.00000	1,958	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		39.00000	34	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,339.00000	4,462	32.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			601.00000	527	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			351.00000	406	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			159.00000	141	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,709.00000	1,820	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			186.00000	165	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,486.00000	1,593	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			41.00000	36	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,241.00000	4,364	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			774.00000	687	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			224.00000	266	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			806.00000	717	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			206.00000	246	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			199.00000	175	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,398.00000	1,504	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			43.00000	38	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,143.00000	4,266	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			839.00000	748	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			188.00000	227	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,500.00000	4,372	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,004.00000	2,875	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			3.00000	4	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,537.00000	1,416	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			37.00000	45	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			35.00000	31	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,535.00000	4,659	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			3.00000	2	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,503.00000	7,631	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,750.00000	4,622	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,253.00000	3,124	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	2	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,772.00000	1,648	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			21.00000	27	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			4.00000	3	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,254.00000	7,382	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			980.00000	881	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			129.00000	159	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			235.00000	207	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,185.00000	1,286	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			219.00000	194	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,269.00000	1,372	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			169.00000	150	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,619.00000	1,728	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			48.00000	43	32.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,898.00000	4,021	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,054.00000	2,925	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			3.00000	3	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,062.00000	1,935	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			11.00000	14	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,137.00000	1,028	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			86.00000	107	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			46.00000	41	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,996.00000	4,119	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			29.00000	25	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,978.00000	5,103	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,203.00000	3,074	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			3.00000	3	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,210.00000	2,082	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			9.00000	10	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,266.00000	1,150	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			66.00000	78	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,259.00000	2,131	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			9.00000	10	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,310.00000	1,193	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			60.00000	71	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,303.00000	3,174	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	2	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,309.00000	2,181	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			8.00000	9	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,355.00000	1,237	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			54.00000	65	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			628.00000	552	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			328.00000	380	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,103.00000	2,975	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	3	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,111.00000	1,984	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			11.00000	12	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,179.00000	1,067	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			79.00000	96	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,402.00000	3,274	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,408.00000	2,279	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			7.00000	8	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,445.00000	1,326	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			45.00000	54	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			684.00000	603	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			283.00000	332	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,452.00000	3,323	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	2	27.80	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,457.00000	2,329	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	7	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,491.00000	1,371	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			41.00000	49	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			713.00000	630	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			262.00000	309	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			44.00000	39	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,094.00000	4,217	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,602.00000	3,473	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,606.00000	2,478	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,630.00000	1,508	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			30.00000	37	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			29.00000	26	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,929.00000	5,054	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,652.00000	3,523	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,656.00000	2,527	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	6	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,677.00000	1,555	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			27.00000	33	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,751.00000	3,623	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,755.00000	2,627	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			5.00000	5	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			907.00000	813	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			157.00000	191	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,702.00000	3,573	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,705.00000	2,577	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	5	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,724.00000	1,601	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			24.00000	30	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			873.00000	780	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			172.00000	208	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,552.00000	3,423	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	2	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,556.00000	2,428	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			6.00000	6	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,583.00000	1,462	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			33.00000	40	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,801.00000	3,673	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,805.00000	2,676	24.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.35	Put			4.00000	5	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,820.00000	1,696	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			19.00000	24	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			943.00000	846	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			143.00000	175	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,951.00000	3,822	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,954.00000	2,825	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			4.00000	4	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,964.00000	1,839	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			14.00000	17	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,055.00000	953	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			105.00000	131	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,051.00000	3,922	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			36.00000	32	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,486.00000	4,610	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			19.00000	15	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,969.00000	6,094	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			2.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,951.00000	8,080	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			18.00000	14	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,067.00000	6,192	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			1.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,051.00000	8,180	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,851.00000	3,723	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,855.00000	2,726	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	4	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,868.00000	1,743	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			17.00000	22	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			16.00000	12	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,165.00000	6,291	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			1.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,151.00000	8,279	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			14.00000	11	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,264.00000	6,389	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			1.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,251.00000	8,379	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			15.00000	12	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,215.00000	6,340	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			1.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,201.00000	8,329	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			12.00000	9	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,412.00000	6,538	34.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call			1.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,401.00000	8,529	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			11.00000	9	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,461.00000	6,587	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			1.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,451.00000	8,579	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,502.00000	3,373	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,507.00000	2,378	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	7	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			11.00000	8	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,510.00000	6,637	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			1.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,501.00000	8,629	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			13.00000	10	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,313.00000	6,439	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			1.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,301.00000	8,429	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			4,001.00000	3,872	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,012.00000	1,887	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			12.00000	15	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,095.00000	990	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			94.00000	119	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			46.00000	40	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,045.00000	4,168	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			1.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,001.00000	8,130	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,101.00000	3,972	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	1	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			19.00000	16	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,919.00000	6,045	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			2.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,901.00000	8,030	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,151.00000	4,022	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	1	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,153.00000	3,024	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,160.00000	2,032	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			10.00000	11	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,223.00000	1,107	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			72.00000	85	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			2.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,851.00000	7,980	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,901.00000	3,772	30.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,904.00000	2,776	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,916.00000	1,791	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		15.00000	19	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		1,017.00000	916	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		117.00000	145	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		17.00000	13	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,116.00000	6,241	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,101.00000	8,229	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		13.00000	10	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,362.00000	6,488	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		1.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,351.00000	8,479	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.14710	8.27460		20.32	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		230.00000	209	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,955.00000	2,062	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		941.00000	855	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		266.00000	308	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		610.00000	550	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		586.00000	653	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		554.00000	500	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		679.00000	753	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		590.00000	533	20.76	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		615.00000	686	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		631.00000	568	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		557.00000	621	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		572.00000	516	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		647.00000	719	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		521.00000	470	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		746.00000	823	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		489.00000	442	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		815.00000	895	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		537.00000	485	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		712.00000	788	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		505.00000	456	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		780.00000	858	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		475.00000	428	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		850.00000	931	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		96.00000	88	30.79	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,971.00000	4,091	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		309.00000	280	23.96	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,435.00000	1,533	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		825.00000	747	19.64	0.00	0	21,795.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.80	Put		350.00000	400	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		345.00000	312	23.38	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,270.00000	1,365	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		653.00000	587	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		528.00000	590	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		461.00000	416	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		886.00000	969	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		434.00000	392	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		959.00000	1,045	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		447.00000	403	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		922.00000	1,006	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		421.00000	380	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		997.00000	1,083	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		386.00000	349	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,111.00000	1,202	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		409.00000	369	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,034.00000	1,122	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		375.00000	339	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,151.00000	1,242	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		355.00000	320	23.23	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,230.00000	1,323	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		365.00000	330	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,190.00000	1,282	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		397.00000	359	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,073.00000	1,162	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		294.00000	266	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,519.00000	1,619	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		272.00000	247	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,647.00000	1,750	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		286.00000	259	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,562.00000	1,662	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		259.00000	235	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,734.00000	1,838	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		279.00000	253	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,604.00000	1,706	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		104.00000	95	30.21	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,729.00000	3,848	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		265.00000	241	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,691.00000	1,794	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		215.00000	196	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,090.00000	2,199	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		192.00000	173	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,317.00000	2,426	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		210.00000	191	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,135.00000	2,244	26.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			225.00000	204	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,000.00000	2,107	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			309.00000	280	23.96	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,435.00000	1,533	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			722.00000	651	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			447.00000	504	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			253.00000	229	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,778.00000	1,882	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			241.00000	219	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,866.00000	1,972	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			220.00000	200	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,045.00000	2,153	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			201.00000	182	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,227.00000	2,335	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			88.00000	80	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,213.00000	4,333	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			698.00000	629	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			474.00000	532	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			247.00000	224	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,822.00000	1,927	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			235.00000	214	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,911.00000	2,017	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			205.00000	186	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,181.00000	2,289	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			196.00000	178	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,272.00000	2,380	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			86.00000	78	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,262.00000	4,381	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			241.00000	219	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,866.00000	1,972	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			201.00000	182	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,227.00000	2,335	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			183.00000	165	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,408.00000	2,518	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			82.00000	74	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,407.00000	4,527	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			225.00000	204	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,000.00000	2,107	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			196.00000	178	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,272.00000	2,380	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			187.00000	169	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,363.00000	2,472	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			179.00000	162	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,454.00000	2,565	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			171.00000	155	27.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,546.00000	2,657	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		77.00000	70	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,553.00000	4,673	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		247.00000	224	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,822.00000	1,927	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		83.00000	75	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,358.00000	4,478	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		853.00000	773	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		328.00000	376	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		301.00000	273	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,477.00000	1,576	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		235.00000	214	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,911.00000	2,017	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		881.00000	799	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		307.00000	352	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		253.00000	229	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,778.00000	1,882	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		94.00000	86	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,020.00000	4,139	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		911.00000	827	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		286.00000	330	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		318.00000	288	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,393.00000	1,490	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		301.00000	273	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,477.00000	1,576	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		93.00000	84	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,068.00000	4,187	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		327.00000	295	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,352.00000	1,448	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,525.00000	4,398	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,032.00000	2,905	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		8.00000	8	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,595.00000	1,478	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		70.00000	81	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		132.00000	120	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,108.00000	3,223	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		48.00000	44	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,024.00000	6,147	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		31.00000	28	36.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,506.00000	7,630	36.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,775.00000	4,647	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,280.00000	3,153	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	6	24.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,819.00000	1,699	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			45.00000	52	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			146.00000	133	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,872.00000	2,986	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			85.00000	77	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,310.00000	4,430	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			52.00000	47	33.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,777.00000	5,900	33.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			33.00000	30	35.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,258.00000	7,382	35.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,104.00000	1,009	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			179.00000	212	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			336.00000	303	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,311.00000	1,406	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			286.00000	259	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,562.00000	1,662	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			106.00000	97	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,681.00000	3,800	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,082.00000	2,955	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			7.00000	8	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,101.00000	1,976	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			27.00000	29	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,217.00000	1,112	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			143.00000	165	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			135.00000	123	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,060.00000	3,176	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			66.00000	60	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,992.00000	5,113	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,295.00000	2,169	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			21.00000	22	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,380.00000	1,268	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			105.00000	120	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			101.00000	92	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,826.00000	3,945	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			71.00000	64	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,796.00000	4,917	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			127.00000	116	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,203.00000	3,319	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			90.00000	81	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,165.00000	4,284	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			63.00000	57	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,138.00000	5,260	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,330.00000	3,203	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	6	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,344.00000	2,217	20.19	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put		19.00000	20	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,422.00000	1,309	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		97.00000	112	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		747.00000	674	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		422.00000	477	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		122.00000	111	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,298.00000	3,414	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		61.00000	56	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,236.00000	5,358	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,181.00000	3,054	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		6.00000	7	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,198.00000	2,072	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		23.00000	25	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,298.00000	1,187	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		123.00000	140	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		675.00000	607	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		501.00000	560	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		175.00000	158	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,500.00000	2,611	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		116.00000	105	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,441.00000	3,558	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		58.00000	53	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,384.00000	5,506	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,131.00000	3,004	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	7	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,150.00000	2,023	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		25.00000	26	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,257.00000	1,148	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		132.00000	151	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		114.00000	104	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,489.00000	3,607	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		80.00000	73	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,456.00000	4,576	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		57.00000	52	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,433.00000	5,555	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		167.00000	151	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,592.00000	2,704	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		112.00000	102	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,537.00000	3,655	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		79.00000	71	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,504.00000	4,624	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		57.00000	51	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,482.00000	5,604	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		120.00000	109	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,345.00000	3,462	29.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.50	Call			60.00000	55	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,286.00000	5,408	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,379.00000	3,252	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			5.00000	5	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,393.00000	2,266	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			18.00000	19	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,464.00000	1,350	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			90.00000	103	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			772.00000	697	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			397.00000	450	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			192.00000	173	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,317.00000	2,426	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			125.00000	114	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,250.00000	3,366	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			62.00000	56	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,187.00000	5,309	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,429.00000	3,302	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	5	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,442.00000	2,315	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			17.00000	18	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,507.00000	1,392	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			83.00000	95	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			798.00000	722	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			374.00000	425	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,479.00000	3,352	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	5	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,490.00000	2,364	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			16.00000	17	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,551.00000	1,435	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			76.00000	88	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			130.00000	118	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,155.00000	3,271	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			91.00000	83	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,117.00000	4,236	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			64.00000	58	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,089.00000	5,211	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,628.00000	3,501	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	4	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,638.00000	2,511	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			13.00000	14	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,683.00000	1,565	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			59.00000	68	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			138.00000	125	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,013.00000	3,128	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			67.00000	61	32.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,943.00000	5,064	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,678.00000	3,551	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		3.00000	3	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,687.00000	2,560	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		12.00000	13	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,728.00000	1,609	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		54.00000	62	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		140.00000	128	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,966.00000	3,081	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		97.00000	89	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,923.00000	4,042	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		68.00000	62	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,894.00000	5,015	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,728.00000	3,600	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	3	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,736.00000	2,609	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		11.00000	12	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,774.00000	1,654	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		49.00000	57	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		972.00000	884	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		247.00000	287	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		143.00000	130	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,919.00000	3,033	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		99.00000	91	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,874.00000	3,993	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		70.00000	63	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,845.00000	4,966	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,777.00000	3,650	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,785.00000	2,659	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		11.00000	12	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,004.00000	915	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		229.00000	267	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,578.00000	3,451	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,589.00000	2,462	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	15	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,639.00000	1,521	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		64.00000	74	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		45.00000	40	34.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,270.00000	6,393	34.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		118.00000	107	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,393.00000	3,510	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		44.00000	40	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,319.00000	6,442	34.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			43.00000	39	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,369.00000	6,492	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,977.00000	3,849	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,983.00000	2,856	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			8.00000	9	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,005.00000	1,883	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			30.00000	35	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,139.00000	1,043	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			165.00000	196	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			76.00000	69	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,601.00000	4,722	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			48.00000	43	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,073.00000	6,196	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,026.00000	3,899	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,053.00000	1,929	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			28.00000	32	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,178.00000	1,077	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			153.00000	180	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			27.00000	24	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,002.00000	8,126	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,927.00000	3,799	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,933.00000	2,807	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			9.00000	9	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,958.00000	1,836	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			33.00000	39	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			47.00000	42	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,122.00000	6,245	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			26.00000	22	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,101.00000	8,225	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,827.00000	3,700	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,835.00000	2,708	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			10.00000	11	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,865.00000	1,744	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			41.00000	47	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,036.00000	945	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			212.00000	248	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			45.00000	41	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,221.00000	6,344	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			25.00000	21	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,200.00000	8,324	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			23.00000	20	36.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,299.00000	8,423	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		24.00000	21	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,249.00000	8,374	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		167.00000	151	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,592.00000	2,704	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		79.00000	71	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,504.00000	4,624	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		42.00000	38	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,467.00000	6,591	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		22.00000	19	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,447.00000	8,572	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		42.00000	38	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,467.00000	6,591	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,529.00000	3,401	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		4.00000	4	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,539.00000	2,413	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		15.00000	16	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		163.00000	148	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,639.00000	2,751	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		41.00000	37	34.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,517.00000	6,640	34.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		21.00000	18	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,497.00000	8,621	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		160.00000	145	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,685.00000	2,798	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		41.00000	37	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,566.00000	6,689	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		21.00000	18	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,546.00000	8,671	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		23.00000	20	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,348.00000	8,473	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		26.00000	23	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,052.00000	8,176	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,076.00000	3,949	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		49.00000	45	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,974.00000	6,097	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		27.00000	24	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,952.00000	8,077	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,126.00000	3,999	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	2	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		50.00000	45	34.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,925.00000	6,048	34.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		27.00000	25	36.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,903.00000	8,028	36.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future			8.26890	8.40080		20.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		0.00000	646	20.94	377,910,000.00	585	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		0.00000	777	20.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		749.00000	682	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		649.00000	713	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		0.00000	3,874	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		0.00000	5	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		0.00000	2,884	21.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		0.00000	15	21.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		0.00000	1,931	19.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		0.00000	62	19.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		0.00000	1,130	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		0.00000	261	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		0.00000	264	26.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		0.00000	2,395	26.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		0.00000	137	30.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		0.00000	4,268	30.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		0.00000	81	33.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		0.00000	6,212	33.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		0.00000	50	35.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		0.00000	8,181	35.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.38080	8.51220		20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		0.00000	747	21.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		0.00000	866	21.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		0.00000	713	21.30	83,421,000.00	117	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		0.00000	932	21.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		893.00000	820	20.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		681.00000	739	20.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		0.00000	3,890	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		0.00000	9	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		0.00000	2,903	20.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		0.00000	22	20.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		0.00000	1,973	18.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		0.00000	92	18.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		0.00000	1,208	18.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		0.00000	327	18.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		0.00000	339	25.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		0.00000	2,458	25.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		0.00000	187	29.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		0.00000	4,306	29.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		0.00000	118	32.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		0.00000	6,237	32.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		0.00000	78	34.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		0.00000	8,197	34.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future			12.65760	12.76380		15.17	0.00	0	28,655.00
£ / R On 14/09/2009 Currency Future	12.75	Call		180.00000	134	16.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		166.00000	227	16.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		161.00000	120	16.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		198.00000	263	16.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		117.00000	87	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		303.00000	379	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		87.00000	64	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		423.00000	507	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		55.00000	41	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		641.00000	734	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		51.00000	38	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		687.00000	780	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		55.00000	41	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		641.00000	734	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		51.00000	38	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		687.00000	780	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		47.00000	35	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		733.00000	828	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		40.00000	30	24.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		826.00000	923	24.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		35.00000	26	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		921.00000	1,019	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		35.00000	26	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		921.00000	1,019	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		72.00000	53	20.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		508.00000	596	20.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		87.00000	64	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		423.00000	507	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		96.00000	71	19.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		382.00000	463	19.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		130.00000	97	17.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		266.00000	339	17.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		106.00000	78	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		342.00000	421	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		72.00000	53	20.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		508.00000	596	20.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		37.00000	28	24.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		873.00000	971	24.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		43.00000	33	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		779.00000	875	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		60.00000	45	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		596.00000	687	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		79.00000	59	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		465.00000	551	20.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Call			130.00000	97	17.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			266.00000	339	17.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			65.00000	49	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			552.00000	641	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			79.00000	59	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			465.00000	551	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			145.00000	108	17.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			231.00000	300	17.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			20.00000	16	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,356.00000	1,458	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			28.00000	22	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,065.00000	1,164	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			25.00000	20	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,161.00000	1,262	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			27.00000	21	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,113.00000	1,213	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			25.00000	20	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,161.00000	1,262	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			21.00000	17	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,308.00000	1,409	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			18.00000	14	31.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,504.00000	1,606	31.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			18.00000	15	30.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,455.00000	1,557	30.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			20.00000	16	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,356.00000	1,458	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			16.00000	13	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,602.00000	1,705	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			15.00000	12	33.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,701.00000	1,804	33.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			14.00000	11	33.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,750.00000	1,854	33.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			17.00000	13	31.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,553.00000	1,656	31.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			11.00000	8	36.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,097.00000	2,201	36.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			8.00000	6	38.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,344.00000	2,449	38.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			5.00000	4	41.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,841.00000	2,947	41.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			6.00000	5	39.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,592.00000	2,697	39.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			7.00000	6	39.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,493.00000	2,598	39.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			8.00000	6	38.40	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.15	Put			2,394.00000	2,499	38.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			11.00000	8	36.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,097.00000	2,201	36.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			13.00000	11	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,849.00000	1,953	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			12.00000	9	35.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,998.00000	2,102	35.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			8.00000	6	38.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,344.00000	2,449	38.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			9.00000	7	37.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,245.00000	2,350	37.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			10.00000	8	36.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,146.00000	2,250	36.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			9.00000	7	37.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,295.00000	2,399	37.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			10.00000	7	37.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,196.00000	2,300	37.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			11.00000	9	36.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,048.00000	2,151	36.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			10.00000	8	36.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,146.00000	2,250	36.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			7.00000	5	39.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,543.00000	2,648	39.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			7.00000	6	38.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,443.00000	2,548	38.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			12.00000	10	35.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,949.00000	2,052	35.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			6.00000	5	39.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,592.00000	2,697	39.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			5.00000	4	41.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,841.00000	2,947	41.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			6.00000	5	40.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,692.00000	2,797	40.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			5.00000	4	41.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,891.00000	2,996	41.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			4.00000	4	42.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,941.00000	3,046	42.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			5.00000	4	40.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,742.00000	2,847	40.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			15.00000	12	32.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,652.00000	1,755	32.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			4.00000	4	42.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,040.00000	3,146	42.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			13.00000	10	35.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,899.00000	2,003	35.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Call			11.00000	9	36.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,048.00000	2,151	36.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			6.00000	5	40.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,642.00000	2,747	40.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			17.00000	13	31.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,553.00000	1,656	31.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			23.00000	18	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,259.00000	1,360	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			24.00000	19	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,210.00000	1,311	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			19.00000	15	30.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,405.00000	1,508	30.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			14.00000	11	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,800.00000	1,904	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			7.00000	5	39.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,543.00000	2,648	39.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			4.00000	3	43.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,140.00000	3,246	43.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			6.00000	5	40.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,642.00000	2,747	40.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			4.00000	4	42.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,040.00000	3,146	42.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			4.00000	3	43.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,140.00000	3,246	43.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			4.00000	3	44.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,240.00000	3,345	44.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			3.00000	3	44.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,339.00000	3,445	44.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			9.00000	7	37.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,295.00000	2,399	37.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			5.00000	4	41.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,791.00000	2,897	41.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			4.00000	4	42.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,991.00000	3,096	42.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			5.00000	4	41.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,791.00000	2,897	41.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			4.00000	3	43.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,090.00000	3,196	43.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			4.00000	3	43.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,190.00000	3,296	43.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			3.00000	3	44.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,290.00000	3,395	44.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			15.00000	12	32.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,652.00000	1,755	32.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			3.00000	3	46.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Put		3,539.00000	3,645	46.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		19.00000	15	30.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,405.00000	1,508	30.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		13.00000	10	35.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,899.00000	2,003	35.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		8.00000	6	38.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		2,394.00000	2,499	38.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		13.00000	11	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,849.00000	1,953	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		30.00000	23	26.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		1,017.00000	1,116	26.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		27.00000	21	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		1,113.00000	1,213	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		21.00000	17	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,308.00000	1,409	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		14.00000	11	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,800.00000	1,904	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		28.00000	22	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		1,065.00000	1,164	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		32.00000	25	25.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		969.00000	1,067	25.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		16.00000	13	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,602.00000	1,705	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		37.00000	28	24.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		873.00000	971	24.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		4,664.00000	4,558	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,164.00000	3,058	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		0.00000	0	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		1,671.00000	1,566	31.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		8.00000	8	31.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		284.00000	201	15.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		120.00000	144	15.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		1.00000	1	49.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		4,338.00000	4,444	49.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		0.00000	0	53.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,837.00000	5,943	53.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		0.00000	0	53.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		7,336.00000	7,442	53.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,114.00000	5,008	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		3,614.00000	3,508	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,116.00000	2,012	35.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		3.00000	4	35.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.15	Call			663.00000	562	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			49.00000	55	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			2.00000	2	48.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,888.00000	3,994	48.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			1.00000	0	51.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,387.00000	5,493	51.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	53.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,886.00000	6,992	53.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,364.00000	5,258	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,864.00000	3,758	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,364.00000	2,258	33.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			1.00000	1	33.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			895.00000	792	23.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			32.00000	34	23.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			3.00000	2	46.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,639.00000	3,745	46.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			1.00000	0	51.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,137.00000	5,243	51.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	53.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,636.00000	6,742	53.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			247.00000	169	15.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			133.00000	162	15.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			361.00000	272	16.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			97.00000	114	16.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			213.00000	151	15.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			149.00000	193	15.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			401.00000	310	17.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			87.00000	102	17.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			321.00000	236	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			108.00000	128	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			145.00000	108	17.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			231.00000	300	17.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			213.00000	151	15.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			149.00000	193	15.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			2,864.00000	2,758	29.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	0	29.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			1,869.00000	1,764	33.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			5.00000	6	33.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			2.00000	1	49.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,138.00000	4,244	49.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	53.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,136.00000	6,243	53.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	54.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.90	Put			8,136.00000	8,242	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,764.00000	3,658	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,764.00000	2,658	29.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	29.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,770.00000	1,665	32.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			6.00000	7	32.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			801.00000	699	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			37.00000	41	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			2.00000	1	49.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,238.00000	4,344	49.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	53.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,236.00000	6,342	53.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,236.00000	8,342	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,664.00000	3,558	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	26.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,664.00000	2,558	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			708.00000	607	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			45.00000	49	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			0.00000	0	53.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,336.00000	6,442	53.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,336.00000	8,442	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,614.00000	2,508	31.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	0	31.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,622.00000	1,517	31.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			8.00000	9	31.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	49.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,388.00000	4,493	49.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	53.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,386.00000	6,492	53.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,386.00000	8,492	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,464.00000	3,358	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,464.00000	2,358	32.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	0	32.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,475.00000	1,369	29.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			11.00000	12	29.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			529.00000	432	19.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			65.00000	74	19.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			1.00000	1	50.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,537.00000	4,643	50.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	53.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,536.00000	6,642	53.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,536.00000	8,642	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,364.00000	3,258	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,377.00000	1,272	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			13.00000	14	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			443.00000	349	17.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			79.00000	92	17.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			1.00000	1	50.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,637.00000	4,743	50.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,636.00000	8,742	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,314.00000	3,208	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,315.00000	2,209	33.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			1.00000	1	33.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,328.00000	1,223	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			14.00000	15	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			1.00000	1	50.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,687.00000	4,793	50.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	53.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,686.00000	6,792	53.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,686.00000	8,792	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,264.00000	3,158	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,265.00000	2,159	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			1.00000	2	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,279.00000	1,174	27.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			16.00000	17	27.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			1.00000	1	50.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,737.00000	4,843	50.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	53.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,736.00000	6,842	53.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,736.00000	8,842	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,166.00000	2,061	35.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			2.00000	3	35.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,183.00000	1,078	26.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			19.00000	20	26.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			1.00000	1	50.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,837.00000	4,943	50.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	53.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.60	Put		6,836.00000	6,942	53.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,836.00000	8,942	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,214.00000	3,108	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	0	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,215.00000	2,110	34.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		1.00000	2	34.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,231.00000	1,126	27.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		17.00000	18	27.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		1.00000	1	50.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,787.00000	4,893	50.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	53.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,786.00000	6,892	53.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,786.00000	8,892	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,414.00000	3,308	26.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	0	26.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,414.00000	2,308	33.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		0.00000	1	33.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,426.00000	1,320	29.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		12.00000	13	29.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		485.00000	390	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		71.00000	82	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		1.00000	1	50.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,587.00000	4,693	50.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		0.00000	0	53.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,586.00000	6,692	53.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,586.00000	8,692	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,564.00000	3,458	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,564.00000	2,458	31.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		0.00000	0	31.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		1,573.00000	1,467	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		9.00000	10	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		617.00000	518	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		54.00000	60	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		1.00000	1	49.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		4,437.00000	4,543	49.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	53.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		6,436.00000	6,542	53.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		8,436.00000	8,542	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		3,814.00000	3,708	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	0	26.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.95	Call	2,814.00000		2,708	29.49	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	9.95	Put	0.00000		0	29.49	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	10.95	Call	1,820.00000		1,714	32.95	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	10.95	Put	6.00000		6	32.95	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	11.95	Call	848.00000		745	23.02	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	11.95	Put	34.00000		37	23.02	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	16.95	Call	2.00000		1	49.20	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	16.95	Put	4,188.00000		4,294	49.20	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	18.95	Call	0.00000		0	53.29	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	18.95	Put	6,186.00000		6,293	53.29	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	20.95	Call	0.00000		0	54.28	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	20.95	Put	8,186.00000		8,292	54.28	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	8.80	Call	3,964.00000		3,858	26.95	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	8.80	Put	0.00000		0	26.95	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	9.80	Call	2,964.00000		2,858	28.14	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	9.80	Put	0.00000		0	28.14	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	10.80	Call	1,968.00000		1,863	34.35	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	10.80	Put	5.00000		5	34.35	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	11.80	Call	991.00000		886	24.70	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	11.80	Put	27.00000		29	24.70	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	16.80	Call	2.00000		2	48.86	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	16.80	Put	4,038.00000		4,144	48.86	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	18.80	Call	0.00000		0	53.20	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	18.80	Put	6,036.00000		6,143	53.20	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	20.80	Call	0.00000		0	54.28	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	20.80	Put	8,036.00000		8,142	54.28	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	8.75	Call	4,014.00000		3,908	26.96	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	8.75	Put	0.00000		0	26.96	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	9.75	Call	3,014.00000		2,908	27.69	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	9.75	Put	0.00000		0	27.69	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	10.75	Call	2,018.00000		1,912	34.82	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	10.75	Put	4.00000		5	34.82	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	11.75	Call	1,039.00000		934	25.26	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	11.75	Put	25.00000		26	25.26	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	16.75	Call	2.00000		2	48.74	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	16.75	Put	3,988.00000		4,094	48.74	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	18.75	Call	0.00000		0	53.17	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	18.75	Put	5,987.00000		6,093	53.17	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	20.75	Call	0.00000		0	54.28	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	20.75	Put	7,986.00000		8,092	54.28	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	9.05	Call	3,714.00000		3,608	26.90	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	9.05	Put	0.00000		0	26.90	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	10.05	Call	2,714.00000		2,608	30.38	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	10.05	Put	0.00000		0	30.38	0.00	0	0.00	
£ / R On 14/09/2009 Currency Future	11.05	Call	1,721.00000		1,615	32.01	0.00	0	0.00	



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.05	Put			7.00000	8	32.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			755.00000	653	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			41.00000	45	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			2.00000	1	49.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,288.00000	4,394	49.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	53.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,286.00000	6,392	53.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,286.00000	8,392	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,114.00000	3,008	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,134.00000	1,030	26.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			21.00000	22	26.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			1.00000	1	50.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,887.00000	4,993	50.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,886.00000	8,992	54.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.87070		12.97700		17.11	5,444,306.10	423	16,295.00
£ / R On 14/12/2009 Currency Future	13.00	Call			475.00000	430	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			498.00000	560	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			456.00000	413	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			529.00000	592	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			420.00000	380	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			593.00000	659	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			371.00000	336	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			694.00000	765	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			304.00000	275	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			877.00000	954	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			292.00000	264	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			915.00000	993	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			281.00000	254	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			954.00000	1,033	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			292.00000	264	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			915.00000	993	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			270.00000	244	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			993.00000	1,073	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			259.00000	235	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,032.00000	1,114	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			231.00000	209	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,154.00000	1,239	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			240.00000	217	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,113.00000	1,197	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			342.00000	310	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			765.00000	839	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			403.00000	365	18.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.20	Put			626.00000	694	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			329.00000	298	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			802.00000	877	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			281.00000	254	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			954.00000	1,033	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			250.00000	226	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,073.00000	1,155	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			240.00000	217	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,113.00000	1,197	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			259.00000	235	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,032.00000	1,114	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			316.00000	286	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			839.00000	915	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			342.00000	310	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			765.00000	839	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			357.00000	323	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			730.00000	802	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			403.00000	365	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			626.00000	694	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			420.00000	380	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			593.00000	659	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			437.00000	396	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			560.00000	626	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			270.00000	244	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			993.00000	1,073	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			329.00000	298	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			802.00000	877	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			437.00000	396	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			560.00000	626	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			495.00000	449	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			468.00000	528	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			292.00000	264	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			915.00000	993	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			172.00000	156	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,495.00000	1,585	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			214.00000	194	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,237.00000	1,323	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			207.00000	187	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,280.00000	1,366	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			207.00000	187	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,280.00000	1,366	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			199.00000	180	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,322.00000	1,410	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			178.00000	162	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,451.00000	1,541	21.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.45	Call			155.00000	141	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,628.00000	1,720	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			166.00000	151	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,539.00000	1,630	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			160.00000	145	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,583.00000	1,675	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			150.00000	136	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,673.00000	1,765	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			115.00000	104	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,038.00000	2,133	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			119.00000	108	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,992.00000	2,087	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			140.00000	127	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,763.00000	1,856	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			131.00000	119	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,854.00000	1,948	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			123.00000	111	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,946.00000	2,041	22.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			107.00000	96	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,130.00000	2,226	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			99.00000	89	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,222.00000	2,319	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			92.00000	83	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,315.00000	2,412	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			69.00000	62	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,692.00000	2,791	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			199.00000	180	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,322.00000	1,410	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			185.00000	168	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,408.00000	1,497	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			231.00000	209	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,154.00000	1,239	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			140.00000	127	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,763.00000	1,856	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			192.00000	174	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,365.00000	1,453	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			145.00000	131	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,718.00000	1,811	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			135.00000	123	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,808.00000	1,902	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			127.00000	115	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,900.00000	1,994	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			96.00000	86	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,269.00000	2,365	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			240.00000	217	20.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Put		1,113.00000	1,197	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		223.00000	201	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,196.00000	1,281	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		192.00000	174	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,365.00000	1,453	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		145.00000	131	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,718.00000	1,811	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		112.00000	100	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,085.00000	2,179	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		135.00000	123	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,808.00000	1,902	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		103.00000	93	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,176.00000	2,272	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		160.00000	145	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,583.00000	1,675	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		115.00000	104	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,038.00000	2,133	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		166.00000	151	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,539.00000	1,630	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,678.00000	4,572	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,191.00000	3,085	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		14.00000	15	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,731.00000	1,628	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		54.00000	57	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		566.00000	511	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		389.00000	440	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		60.00000	54	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,883.00000	2,983	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		24.00000	22	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,347.00000	4,451	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		13.00000	12	31.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,836.00000	5,941	31.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		7.00000	6	33.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,330.00000	7,436	33.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,127.00000	5,021	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,635.00000	3,530	27.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		8.00000	9	27.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,164.00000	2,060	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		37.00000	40	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		829.00000	757	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		202.00000	236	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		82.00000	74	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,455.00000	2,554	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.85	Call			30.00000	28	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,903.00000	4,007	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			15.00000	14	30.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,388.00000	5,493	30.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			8.00000	8	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,881.00000	6,987	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,377.00000	5,271	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,883.00000	3,778	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	7	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,406.00000	2,302	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			29.00000	31	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,006.00000	925	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			129.00000	154	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			35.00000	32	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,658.00000	3,761	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			17.00000	16	29.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,140.00000	5,245	29.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			9.00000	8	32.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,632.00000	6,738	32.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			518.00000	468	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			441.00000	497	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			674.00000	611	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			297.00000	340	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			619.00000	559	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			342.00000	388	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			518.00000	468	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			441.00000	497	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			592.00000	535	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			365.00000	414	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			542.00000	488	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			415.00000	467	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			387.00000	350	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			660.00000	729	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			214.00000	194	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,237.00000	1,323	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			357.00000	323	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			730.00000	802	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			199.00000	180	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,322.00000	1,410	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			223.00000	201	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,196.00000	1,281	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			316.00000	286	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			839.00000	915	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,895.00000	2,790	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Put		18.00000	19	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,923.00000	1,819	19.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		46.00000	49	19.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		26.00000	24	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,149.00000	4,254	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		11.00000	11	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,134.00000	6,240	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		5.00000	4	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,128.00000	8,234	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,784.00000	3,678	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		7.00000	8	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,797.00000	2,692	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		20.00000	21	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,826.00000	1,723	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		49.00000	53	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		933.00000	855	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		156.00000	184	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		25.00000	23	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,248.00000	4,352	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		11.00000	10	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,234.00000	6,339	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		4.00000	4	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,227.00000	8,333	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,650.00000	2,545	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		23.00000	25	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,683.00000	1,580	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		56.00000	60	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		23.00000	21	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,396.00000	4,501	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		10.00000	9	32.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,383.00000	6,489	32.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		4.00000	4	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,377.00000	8,483	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,685.00000	3,579	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		8.00000	9	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,699.00000	2,594	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		22.00000	24	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		863.00000	789	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		186.00000	218	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		86.00000	77	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,409.00000	2,506	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		10.00000	10	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,333.00000	6,439	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		4.00000	4	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,327.00000	8,433	34.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.50	Call			3,487.00000	3,381	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			10.00000	11	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,503.00000	2,399	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			26.00000	28	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,540.00000	1,439	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			63.00000	68	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			733.00000	667	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			256.00000	296	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			74.00000	67	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,597.00000	2,696	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			22.00000	20	28.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,545.00000	4,649	28.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			10.00000	9	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,533.00000	6,638	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			4.00000	3	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,527.00000	8,632	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,339.00000	3,233	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			12.00000	12	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,357.00000	2,253	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			30.00000	33	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,399.00000	1,299	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			72.00000	78	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			646.00000	585	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			319.00000	364	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			66.00000	60	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,739.00000	2,839	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			20.00000	19	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,693.00000	4,798	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			9.00000	8	32.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,682.00000	6,788	32.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			3.00000	3	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,676.00000	8,782	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,289.00000	3,184	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			12.00000	13	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,309.00000	2,205	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			32.00000	34	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,353.00000	1,252	16.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			76.00000	82	16.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			64.00000	58	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,787.00000	2,887	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			20.00000	18	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,743.00000	4,848	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			9.00000	8	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,732.00000	6,837	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			3.00000	3	34.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Put		8,726.00000	8,832	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,240.00000	3,135	25.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		13.00000	14	25.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,260.00000	2,157	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		33.00000	36	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,306.00000	1,206	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		79.00000	85	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		62.00000	56	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,835.00000	2,935	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		19.00000	18	28.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,792.00000	4,897	28.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		9.00000	8	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,782.00000	6,887	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		3.00000	3	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,776.00000	8,882	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,141.00000	3,036	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		14.00000	15	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,214.00000	1,115	15.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		87.00000	94	15.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		58.00000	52	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,931.00000	3,031	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		19.00000	17	29.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,892.00000	4,997	29.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		3.00000	2	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,876.00000	8,982	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,212.00000	2,109	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		35.00000	38	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,260.00000	1,160	15.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		83.00000	90	15.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		19.00000	18	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,842.00000	4,947	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		8.00000	8	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,831.00000	6,937	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		3.00000	2	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,826.00000	8,932	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,437.00000	3,332	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		10.00000	11	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,455.00000	2,351	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		28.00000	30	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,493.00000	1,392	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		66.00000	71	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		703.00000	638	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		276.00000	318	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		71.00000	64	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,644.00000	2,744	24.32	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.55	Call			21.00000	20	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,594.00000	4,699	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			9.00000	9	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,582.00000	6,688	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			3.00000	3	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,576.00000	8,682	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,536.00000	3,431	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			9.00000	10	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,552.00000	2,448	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			25.00000	27	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,588.00000	1,486	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			61.00000	65	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			764.00000	696	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			237.00000	275	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			77.00000	69	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,550.00000	2,648	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			22.00000	21	28.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,495.00000	4,600	28.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			10.00000	9	32.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,483.00000	6,588	32.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			4.00000	3	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,477.00000	8,583	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,933.00000	3,827	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			6.00000	7	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,944.00000	2,839	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			17.00000	19	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,971.00000	1,867	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			44.00000	47	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			1,044.00000	961	16.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			117.00000	140	16.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			103.00000	93	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,176.00000	2,272	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			27.00000	25	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,100.00000	4,204	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			12.00000	11	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,085.00000	6,190	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			5.00000	4	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,078.00000	8,184	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,983.00000	3,877	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			6.00000	6	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,994.00000	2,888	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			17.00000	18	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			2,019.00000	1,915	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			42.00000	45	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			1,083.00000	998	15.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Put		106.00000	128	15.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		27.00000	25	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		4,050.00000	4,155	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		12.00000	11	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		6,035.00000	6,140	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		5.00000	5	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		8,028.00000	8,134	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,834.00000	3,728	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		7.00000	7	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,846.00000	2,741	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		19.00000	20	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,874.00000	1,771	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		47.00000	51	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		969.00000	889	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		142.00000	169	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		96.00000	86	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,269.00000	2,365	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		25.00000	24	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,198.00000	4,303	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		11.00000	10	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,184.00000	6,290	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		5.00000	4	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,178.00000	8,283	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,735.00000	3,629	27.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		8.00000	8	27.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,748.00000	2,643	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		21.00000	22	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,778.00000	1,676	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		51.00000	55	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		897.00000	821	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		170.00000	201	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		89.00000	80	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,362.00000	2,459	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		24.00000	23	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,297.00000	4,402	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		11.00000	10	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,284.00000	6,389	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		4.00000	4	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,277.00000	8,383	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,586.00000	3,480	27.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		9.00000	10	27.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,601.00000	2,497	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		24.00000	26	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,635.00000	1,533	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		58.00000	62	18.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.40	Call			796.00000	726	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			219.00000	255	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			80.00000	72	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,503.00000	2,601	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			23.00000	21	28.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,446.00000	4,550	28.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			10.00000	9	32.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,433.00000	6,539	32.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			4.00000	3	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,427.00000	8,533	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,388.00000	3,283	26.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			11.00000	12	26.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,446.00000	1,345	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			69.00000	74	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			21.00000	19	28.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,644.00000	4,748	28.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			3.00000	3	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,626.00000	8,732	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			3,092.00000	2,987	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			15.00000	16	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			2,116.00000	2,012	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			39.00000	41	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			1,168.00000	1,075	15.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			91.00000	104	15.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			56.00000	50	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			2,979.00000	3,080	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			18.00000	17	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			4,941.00000	5,046	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			8.00000	7	33.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			6,931.00000	7,037	33.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			3.00000	2	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			8,926.00000	9,032	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			0.00000	3,927	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			0.00000	6	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			0.00000	2,938	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			0.00000	17	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			0.00000	1,964	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			0.00000	43	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	1,036	15.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			0.00000	116	15.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			0.00000	26	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			0.00000	4,105	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			0.00000	11	31.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			0.00000	6,091	31.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	5	34.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.95	Put		0.00000	8,084	34.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.07790	13.18390		17.75	170,012.70	13	221.00
£ / R On 15/03/2010 Currency Future	13.20	Call		682.00000	640	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		698.00000	762	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		663.00000	623	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		729.00000	795	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		627.00000	589	18.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		793.00000	861	18.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		561.00000	528	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		928.00000	1,000	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		504.00000	474	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,070.00000	1,146	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		491.00000	461	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,107.00000	1,184	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		478.00000	449	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,144.00000	1,222	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		465.00000	438	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,181.00000	1,260	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		441.00000	416	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,258.00000	1,338	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		409.00000	385	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,375.00000	1,457	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		419.00000	395	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,335.00000	1,417	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,197.00000	2,094	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		63.00000	66	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,053.00000	3,948	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		19.00000	21	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		532.00000	500	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		998.00000	1,072	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		815.00000	763	17.52	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		531.00000	585	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		610.00000	573	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		826.00000	895	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		312.00000	295	21.50	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,828.00000	1,917	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		577.00000	542	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		893.00000	964	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		430.00000	405	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,296.00000	1,377	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		453.00000	427	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,219.00000	1,299	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		546.00000	514	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		962.00000	1,036	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		593.00000	557	18.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.45	Put		859.00000	929	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		645.00000	605	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		761.00000	828	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		518.00000	487	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,034.00000	1,109	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,709.00000	3,604	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		25.00000	26	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,731.00000	2,627	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		47.00000	49	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,787.00000	1,696	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		103.00000	118	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,030.00000	967	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		346.00000	390	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		343.00000	324	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,659.00000	1,746	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		214.00000	201	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,530.00000	2,623	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		133.00000	125	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,449.00000	3,548	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		83.00000	76	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,399.00000	4,498	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,611.00000	3,506	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		27.00000	28	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,634.00000	2,530	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		50.00000	52	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,701.00000	1,611	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		117.00000	133	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		972.00000	912	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		388.00000	434	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		327.00000	309	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,743.00000	1,831	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		204.00000	191	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,620.00000	2,713	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		128.00000	120	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,544.00000	3,642	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		78.00000	72	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,494.00000	4,594	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,513.00000	3,408	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		29.00000	30	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,536.00000	2,433	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		52.00000	55	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,616.00000	1,528	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		132.00000	150	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		917.00000	860	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		433.00000	482	17.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.70	Call			194.00000	182	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,710.00000	2,804	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			122.00000	115	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,638.00000	3,737	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			74.00000	68	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,590.00000	4,690	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,415.00000	3,310	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			31.00000	33	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,439.00000	2,336	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			55.00000	58	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,533.00000	1,446	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			149.00000	168	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			865.00000	810	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			481.00000	532	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			298.00000	282	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,914.00000	2,004	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			185.00000	173	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,801.00000	2,895	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			117.00000	110	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,733.00000	3,832	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			69.00000	64	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,686.00000	4,786	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,268.00000	3,164	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			34.00000	36	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,294.00000	2,191	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			60.00000	63	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,412.00000	1,327	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			178.00000	199	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			791.00000	740	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			558.00000	612	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			278.00000	263	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,044.00000	2,135	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			172.00000	161	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,938.00000	3,033	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			110.00000	103	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,876.00000	3,976	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			64.00000	58	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,830.00000	4,930	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,366.00000	3,262	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			32.00000	34	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,391.00000	2,287	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			57.00000	59	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,492.00000	1,406	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			158.00000	178	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			840.00000	786	17.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.85	Put		506.00000	558	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		291.00000	275	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,957.00000	2,047	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		180.00000	169	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,846.00000	2,941	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		114.00000	108	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,780.00000	3,880	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		67.00000	62	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,734.00000	4,834	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,660.00000	3,555	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		26.00000	27	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,682.00000	2,578	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		48.00000	50	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,743.00000	1,653	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		109.00000	126	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,001.00000	940	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		367.00000	412	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		335.00000	316	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,701.00000	1,788	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		209.00000	196	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,575.00000	2,668	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		130.00000	123	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,496.00000	3,595	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		80.00000	74	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,447.00000	4,546	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,464.00000	3,359	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		30.00000	31	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,488.00000	2,384	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		54.00000	56	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,574.00000	1,487	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		140.00000	159	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		891.00000	835	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		457.00000	507	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		305.00000	288	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,871.00000	1,960	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		189.00000	177	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,755.00000	2,850	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		119.00000	113	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,686.00000	3,785	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		72.00000	66	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,638.00000	4,738	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,562.00000	3,457	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		28.00000	29	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,585.00000	2,481	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		51.00000	53	19.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.65	Call		1,658.00000	1,569	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		124.00000	141	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		944.00000	886	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		410.00000	458	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		319.00000	302	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,786.00000	1,874	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		199.00000	186	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,665.00000	2,758	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		125.00000	118	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,591.00000	3,690	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		76.00000	70	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,542.00000	4,642	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,317.00000	3,213	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		33.00000	35	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,342.00000	2,239	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		58.00000	61	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,452.00000	1,366	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		168.00000	188	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		284.00000	269	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,001.00000	2,091	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		176.00000	165	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,892.00000	2,987	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		112.00000	106	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,828.00000	3,928	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		66.00000	60	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,782.00000	4,882	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		518.00000	487	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,034.00000	1,109	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,906.00000	3,801	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		22.00000	23	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,927.00000	2,822	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		43.00000	44	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,963.00000	1,870	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		79.00000	92	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,153.00000	1,086	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		270.00000	308	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		379.00000	357	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,495.00000	1,579	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		237.00000	222	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,353.00000	2,444	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		146.00000	137	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,262.00000	3,359	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		93.00000	86	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,209.00000	4,308	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		30.00000	28	26.69	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.30	Put		6,146.00000	6,250	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		17.00000	16	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,133.00000	8,238	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,758.00000	3,653	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		24.00000	25	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,780.00000	2,676	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		46.00000	48	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,830.00000	1,739	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		96.00000	111	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,060.00000	996	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		326.00000	368	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		219.00000	206	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,486.00000	2,578	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		85.00000	78	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,351.00000	4,450	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		28.00000	27	26.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,294.00000	6,399	26.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		16.00000	14	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,282.00000	8,386	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		28.00000	26	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,394.00000	6,498	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		15.00000	13	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,381.00000	8,485	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		27.00000	26	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,443.00000	6,548	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		14.00000	13	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,430.00000	8,535	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		26.00000	25	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,592.00000	6,697	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		13.00000	12	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,579.00000	8,684	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		25.00000	24	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,691.00000	6,796	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		12.00000	11	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,678.00000	8,783	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		25.00000	24	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		6,741.00000	6,846	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		12.00000	11	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		8,728.00000	8,833	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		25.00000	24	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		6,791.00000	6,896	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		12.00000	11	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		8,778.00000	8,883	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,171.00000	3,067	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		37.00000	39	21.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.05	Call			1,334.00000	1,250	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			200.00000	222	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			746.00000	697	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			612.00000	669	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			164.00000	154	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,030.00000	3,126	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			60.00000	55	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,926.00000	5,027	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			24.00000	23	27.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,890.00000	6,995	27.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			11.00000	10	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,877.00000	8,982	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			26.00000	24	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,642.00000	6,747	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			13.00000	12	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,629.00000	8,734	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			27.00000	26	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,493.00000	6,598	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			14.00000	13	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,480.00000	8,585	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,807.00000	3,702	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			24.00000	25	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,829.00000	2,724	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			45.00000	47	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,874.00000	1,782	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			90.00000	105	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			1,090.00000	1,025	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			306.00000	347	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			225.00000	211	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,441.00000	2,533	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			88.00000	81	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,304.00000	4,403	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			29.00000	27	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,245.00000	6,350	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			16.00000	15	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,232.00000	8,337	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,955.00000	3,850	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			21.00000	22	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,976.00000	2,871	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			42.00000	43	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			2,007.00000	1,914	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			73.00000	86	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			1,186.00000	1,117	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			252.00000	289	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			243.00000	227	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.25	Put			2,309.00000	2,399	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			96.00000	88	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,162.00000	4,260	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			30.00000	29	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,096.00000	6,201	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			18.00000	16	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,084.00000	8,188	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			4,004.00000	3,899	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			21.00000	21	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			3,025.00000	2,920	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			41.00000	42	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			2,052.00000	1,959	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			69.00000	81	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			1,220.00000	1,149	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			236.00000	271	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			249.00000	233	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,265.00000	2,355	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			99.00000	91	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,115.00000	4,213	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			31.00000	29	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,047.00000	6,151	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			18.00000	17	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,034.00000	8,139	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,857.00000	3,752	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			23.00000	24	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,878.00000	2,773	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			44.00000	45	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,918.00000	1,826	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			84.00000	98	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			1,121.00000	1,055	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			288.00000	327	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			231.00000	216	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,397.00000	2,488	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			90.00000	83	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,257.00000	4,355	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			29.00000	28	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,195.00000	6,300	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			17.00000	15	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,183.00000	8,287	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			28.00000	27	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,344.00000	6,449	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			15.00000	14	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,331.00000	8,436	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			3,122.00000	3,018	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			38.00000	40	21.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.10	Call			2,149.00000	2,049	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			65.00000	71	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,295.00000	1,216	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			211.00000	238	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			724.00000	677	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			640.00000	699	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			160.00000	150	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,076.00000	3,173	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			58.00000	53	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			4,974.00000	5,076	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			24.00000	23	27.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			6,940.00000	7,045	27.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			11.00000	10	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			8,927.00000	9,032	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			3,073.00000	2,969	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			39.00000	41	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			2,101.00000	2,004	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			67.00000	76	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			1,257.00000	1,182	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			223.00000	254	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			702.00000	658	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			669.00000	731	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			156.00000	147	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,122.00000	3,219	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			57.00000	52	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,023.00000	5,124	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			23.00000	22	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			6,989.00000	7,094	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			10.00000	9	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			8,976.00000	9,081	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			3,219.00000	3,115	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			35.00000	37	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			2,245.00000	2,142	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			61.00000	65	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,373.00000	1,288	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			189.00000	210	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			768.00000	718	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			584.00000	640	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			168.00000	158	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			2,984.00000	3,080	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			62.00000	57	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			4,878.00000	4,979	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			24.00000	23	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			6,840.00000	6,945	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			11.00000	10	29.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.00	Put		8,827.00000	8,932	29.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.27880	13.38170		18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		857.00000	817	18.49	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		875.00000	938	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		839.00000	799	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		907.00000	970	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		803.00000	765	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		971.00000	1,036	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		737.00000	702	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,105.00000	1,174	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		663.00000	633	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,281.00000	1,354	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		650.00000	620	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,318.00000	1,391	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		623.00000	595	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,392.00000	1,466	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		611.00000	583	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,429.00000	1,504	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		575.00000	549	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,543.00000	1,620	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		587.00000	560	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,505.00000	1,581	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		706.00000	673	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,174.00000	1,245	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		183.00000	173	24.92	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,301.00000	4,394	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		786.00000	749	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,004.00000	1,070	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		753.00000	717	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,071.00000	1,139	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		769.00000	733	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,037.00000	1,104	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		691.00000	659	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,210.00000	1,281	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		636.00000	607	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,355.00000	1,428	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		598.00000	571	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,467.00000	1,543	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		677.00000	646	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,245.00000	1,317	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		721.00000	688	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,140.00000	1,209	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		677.00000	646	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,245.00000	1,317	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		691.00000	659	19.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.90	Put		1,210.00000	1,281	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		753.00000	717	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,071.00000	1,139	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		821.00000	782	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		939.00000	1,003	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		917.00000	872	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		786.00000	843	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		877.00000	835	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		845.00000	906	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		521.00000	498	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,739.00000	1,819	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,382.00000	1,316	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		350.00000	387	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,100.00000	1,048	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		568.00000	619	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		396.00000	377	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,364.00000	2,448	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		271.00000	258	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,239.00000	3,329	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		193.00000	183	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,161.00000	4,254	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		135.00000	128	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,103.00000	5,199	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,416.00000	1,346	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		335.00000	367	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,125.00000	1,072	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		544.00000	593	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		897.00000	853	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		815.00000	874	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		403.00000	385	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,321.00000	2,406	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		276.00000	263	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,194.00000	3,284	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		196.00000	187	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,114.00000	4,208	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		137.00000	130	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,055.00000	5,151	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,793.00000	4,692	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		11.00000	14	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,335.00000	3,234	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		53.00000	55	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,943.00000	1,858	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		161.00000	179	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		982.00000	934	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		700.00000	755	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.10	Call			297.00000	283	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,015.00000	3,104	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			176.00000	167	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,394.00000	4,488	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			105.00000	100	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,823.00000	5,921	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			50.00000	46	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,268.00000	7,367	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,237.00000	5,135	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			5.00000	6	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,774.00000	3,673	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			42.00000	44	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,338.00000	2,239	16.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			106.00000	110	16.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,205.00000	1,148	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			473.00000	519	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			352.00000	335	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,621.00000	2,707	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			206.00000	196	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,974.00000	4,068	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			122.00000	116	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,390.00000	5,487	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			64.00000	59	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,832.00000	6,930	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,485.00000	5,383	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			3.00000	4	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,019.00000	3,918	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			37.00000	39	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,570.00000	2,472	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			89.00000	93	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,348.00000	1,287	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			367.00000	408	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			389.00000	370	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,407.00000	2,491	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			223.00000	213	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,742.00000	3,835	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			132.00000	126	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,151.00000	5,247	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			73.00000	67	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,592.00000	6,689	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,921.00000	3,820	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			39.00000	41	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,948.00000	2,850	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			66.00000	71	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,025.00000	1,939	16.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.50	Put		143.00000	160	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,289.00000	1,229	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		407.00000	451	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		542.00000	518	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,660.00000	1,739	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		374.00000	355	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,492.00000	2,577	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		257.00000	245	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,375.00000	3,466	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,043.00000	2,945	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		62.00000	66	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,109.00000	2,021	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		127.00000	142	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		564.00000	538	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,582.00000	1,659	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		266.00000	254	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,284.00000	3,375	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		190.00000	180	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,208.00000	4,301	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,067.00000	3,967	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		35.00000	38	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,092.00000	2,993	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		60.00000	64	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,154.00000	2,062	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		122.00000	134	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		179.00000	170	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,348.00000	4,441	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		492.00000	470	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,860.00000	1,942	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		339.00000	323	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,707.00000	2,794	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		235.00000	224	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,604.00000	3,696	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		167.00000	158	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,535.00000	4,629	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		448.00000	429	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,066.00000	2,150	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		308.00000	294	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,927.00000	3,015	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		216.00000	206	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,834.00000	3,928	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		152.00000	145	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,771.00000	4,866	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,676.00000	3,575	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		45.00000	46	21.25	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.75	Call			2,711.00000	2,613	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			80.00000	84	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,823.00000	1,740	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			191.00000	211	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,151.00000	1,097	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			519.00000	568	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			410.00000	392	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,278.00000	2,364	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			281.00000	268	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,149.00000	3,239	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			199.00000	190	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,067.00000	4,161	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			140.00000	133	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,008.00000	5,104	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,530.00000	3,429	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			48.00000	50	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,706.00000	1,626	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			225.00000	247	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,075.00000	1,024	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			594.00000	645	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,481.00000	3,380	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			49.00000	51	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,524.00000	2,425	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			92.00000	96	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,669.00000	1,589	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			237.00000	260	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,051.00000	1,001	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			619.00000	672	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			381.00000	362	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,449.00000	2,534	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			261.00000	249	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,330.00000	3,420	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			186.00000	176	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,254.00000	4,348	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			130.00000	124	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,199.00000	5,295	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,384.00000	3,283	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			52.00000	54	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,430.00000	2,332	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			99.00000	103	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,594.00000	1,516	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			262.00000	288	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,004.00000	956	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			673.00000	727	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			366.00000	349	22.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.55	Put			2,535.00000	2,620	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			252.00000	241	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,421.00000	3,512	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			126.00000	120	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,294.00000	5,391	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,286.00000	3,186	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			54.00000	57	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,521.00000	1,446	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			290.00000	317	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			960.00000	913	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			728.00000	784	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			244.00000	232	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,512.00000	3,604	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			173.00000	164	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,441.00000	4,535	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,579.00000	3,478	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			47.00000	49	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,617.00000	2,519	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			85.00000	90	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,745.00000	1,664	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			213.00000	235	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,725.00000	3,624	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			44.00000	45	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,758.00000	2,660	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			77.00000	81	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,862.00000	1,779	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			181.00000	200	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,178.00000	1,122	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			496.00000	543	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			417.00000	399	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,235.00000	2,321	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			286.00000	273	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,105.00000	3,194	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			202.00000	193	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,021.00000	4,114	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			142.00000	135	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,960.00000	5,056	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,758.00000	2,660	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			77.00000	81	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,862.00000	1,779	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			181.00000	200	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,178.00000	1,122	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			496.00000	543	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			417.00000	399	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,235.00000	2,321	21.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.00	Call			3,432.00000	3,331	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			51.00000	53	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,477.00000	2,378	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			95.00000	100	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,631.00000	1,552	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			249.00000	274	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,027.00000	978	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			646.00000	699	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			128.00000	122	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,246.00000	5,343	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,384.00000	2,285	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			102.00000	107	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,558.00000	1,481	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			276.00000	302	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			359.00000	342	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,578.00000	2,663	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			248.00000	236	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,466.00000	3,558	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			124.00000	118	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,342.00000	5,439	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,872.00000	3,771	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			40.00000	42	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,901.00000	2,802	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			69.00000	73	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,984.00000	1,898	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			152.00000	169	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,260.00000	1,202	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			429.00000	473	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			440.00000	421	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,108.00000	2,192	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			303.00000	288	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,971.00000	3,059	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			213.00000	203	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,881.00000	3,974	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			150.00000	142	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,818.00000	4,913	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			88.00000	81	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,256.00000	6,352	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			29.00000	27	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,198.00000	8,298	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,806.00000	2,707	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			74.00000	79	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,903.00000	1,818	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			171.00000	189	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			84.00000	77	26.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.65	Put			6,352.00000	6,448	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			28.00000	26	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,296.00000	8,397	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			79.00000	73	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,448.00000	6,544	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			27.00000	24	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,395.00000	8,496	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,627.00000	3,526	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			46.00000	48	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,664.00000	2,566	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			82.00000	87	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,784.00000	1,702	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			202.00000	223	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			333.00000	317	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,751.00000	2,838	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			164.00000	155	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,582.00000	4,677	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			77.00000	71	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,496.00000	6,592	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			26.00000	24	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,444.00000	8,545	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,524.00000	2,425	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			92.00000	96	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,669.00000	1,589	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			237.00000	260	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,051.00000	1,001	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			619.00000	672	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			314.00000	299	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,882.00000	2,970	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			155.00000	147	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,723.00000	4,818	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			71.00000	66	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,640.00000	6,737	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			24.00000	22	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,592.00000	8,693	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			314.00000	299	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,882.00000	2,970	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			69.00000	64	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,688.00000	6,785	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			23.00000	21	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,642.00000	8,743	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			292.00000	278	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,060.00000	3,149	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			145.00000	137	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,913.00000	5,008	25.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.15	Call			22.00000	20	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,790.00000	8,891	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,238.00000	3,137	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			56.00000	58	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,292.00000	2,193	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			110.00000	114	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,486.00000	1,411	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			304.00000	332	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			938.00000	892	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			757.00000	814	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			62.00000	57	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,881.00000	6,978	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			21.00000	19	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,839.00000	8,941	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,140.00000	3,041	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			59.00000	62	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,200.00000	2,104	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			118.00000	126	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			59.00000	54	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,977.00000	7,075	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			20.00000	18	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,938.00000	9,040	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,189.00000	3,089	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			57.00000	60	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,246.00000	2,147	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			114.00000	118	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,451.00000	1,377	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			319.00000	348	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			61.00000	56	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,929.00000	7,027	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			20.00000	19	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,889.00000	8,990	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			147.00000	140	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,865.00000	4,961	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			66.00000	60	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,784.00000	6,882	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			22.00000	20	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,740.00000	8,842	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			320.00000	305	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,838.00000	2,926	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			158.00000	150	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,676.00000	4,771	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			25.00000	23	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,543.00000	8,644	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,970.00000	3,869	22.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.45	Put		38.00000	40	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,996.00000	2,897	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		64.00000	69	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,067.00000	1,979	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		135.00000	151	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,318.00000	1,258	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		387.00000	429	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		93.00000	86	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,161.00000	6,257	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		31.00000	29	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,099.00000	8,200	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		95.00000	88	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,114.00000	6,209	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		32.00000	29	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,050.00000	8,151	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,823.00000	3,722	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		41.00000	43	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,853.00000	2,755	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		71.00000	76	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,232.00000	1,175	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		450.00000	496	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		86.00000	79	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,304.00000	6,400	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		29.00000	26	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,247.00000	8,348	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		346.00000	329	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,664.00000	2,750	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		170.00000	161	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,488.00000	4,582	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		81.00000	75	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,400.00000	6,496	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		27.00000	25	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,346.00000	8,446	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		326.00000	311	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,795.00000	2,882	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		161.00000	153	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,629.00000	4,724	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		75.00000	69	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,543.00000	6,640	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		25.00000	23	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,493.00000	8,594	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		57.00000	53	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,026.00000	7,124	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		19.00000	18	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,988.00000	9,089	26.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.05	Call			68.00000	62	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			6,736.00000	6,833	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			23.00000	21	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			8,691.00000	8,792	26.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.15550		11.23090		15.20	0.00	0	21,135.00
€ / R On 14/09/2009 Currency Future	11.25	Call			145.00000	113	16.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			164.00000	207	16.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			175.00000	130	15.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			144.00000	174	15.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			127.00000	98	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			196.00000	243	16.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			76.00000	58	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			345.00000	402	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			98.00000	75	17.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			267.00000	320	17.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			67.00000	51	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			386.00000	445	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			59.00000	45	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			428.00000	489	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			86.00000	66	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			305.00000	360	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			52.00000	40	19.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			471.00000	534	19.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			98.00000	75	17.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			267.00000	320	17.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			278.00000	214	16.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			97.00000	108	16.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			207.00000	149	15.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			126.00000	143	15.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			207.00000	149	15.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			126.00000	143	15.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			316.00000	250	16.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			85.00000	94	16.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			241.00000	180	15.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			111.00000	125	15.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			52.00000	40	19.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			471.00000	534	19.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			46.00000	35	20.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			516.00000	580	20.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			59.00000	45	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			428.00000	489	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			10.00000	8	27.72	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,279.00000	1,352	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			112.00000	86	17.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.35	Put			231.00000	280	17.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			86.00000	66	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			305.00000	360	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			112.00000	86	17.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			231.00000	280	17.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			37.00000	28	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			606.00000	672	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			33.00000	25	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			652.00000	720	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			41.00000	31	20.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			560.00000	626	20.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			30.00000	22	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			699.00000	767	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			24.00000	18	23.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			793.00000	863	23.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			27.00000	20	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			746.00000	815	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			22.00000	17	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			841.00000	911	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			20.00000	15	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			889.00000	960	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			12.00000	9	26.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,181.00000	1,254	26.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			14.00000	11	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,083.00000	1,155	25.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			15.00000	12	25.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,034.00000	1,106	25.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			11.00000	8	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,230.00000	1,303	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			9.00000	7	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,378.00000	1,451	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			8.00000	6	29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,427.00000	1,501	29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			7.00000	5	30.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,576.00000	1,650	30.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			5.00000	4	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,774.00000	1,849	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			4.00000	3	34.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,974.00000	2,048	34.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			5.00000	4	33.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,924.00000	1,998	33.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			5.00000	4	33.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,924.00000	1,998	33.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			3.00000	2	35.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,272.00000	2,347	35.83	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Call			3.00000	2	36.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,322.00000	2,396	36.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			3.00000	2	35.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,222.00000	2,297	35.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			3.00000	2	35.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,173.00000	2,247	35.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			4.00000	3	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,123.00000	2,197	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			4.00000	3	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,123.00000	2,197	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			4.00000	3	34.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,023.00000	2,098	34.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			2.00000	2	37.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,472.00000	2,546	37.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			2.00000	1	37.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,621.00000	2,696	37.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	1	38.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,671.00000	2,746	38.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			3.00000	2	36.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,372.00000	2,446	36.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			4.00000	3	34.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,073.00000	2,147	34.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			4.00000	3	34.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,073.00000	2,147	34.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			3.00000	2	35.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,173.00000	2,247	35.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			5.00000	4	32.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,824.00000	1,899	32.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			2.00000	1	37.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,521.00000	2,596	37.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	2	36.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,422.00000	2,496	36.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	1	38.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,671.00000	2,746	38.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			2.00000	1	38.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,721.00000	2,796	38.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			2.00000	1	38.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,771.00000	2,846	38.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			2.00000	1	39.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,871.00000	2,945	39.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			2.00000	1	37.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,571.00000	2,646	37.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			5.00000	4	33.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,874.00000	1,948	33.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1.00000	1	39.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.20	Put			2,971.00000	3,045	39.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			1.00000	0	43.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,620.00000	3,695	43.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			2.00000	1	37.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,571.00000	2,646	37.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			2.00000	1	39.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,871.00000	2,945	39.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1.00000	1	40.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,070.00000	3,145	40.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1.00000	1	41.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,170.00000	3,245	41.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1.00000	1	41.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,270.00000	3,345	41.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1.00000	1	42.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,370.00000	3,445	42.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			3.00000	2	36.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,372.00000	2,446	36.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1.00000	1	40.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,070.00000	3,145	40.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1.00000	1	41.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,170.00000	3,245	41.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			8.00000	6	29.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,477.00000	1,550	29.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			7.00000	5	30.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,576.00000	1,650	30.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			6.00000	5	31.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,675.00000	1,749	31.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			3.00000	2	36.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,322.00000	2,396	36.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			2.00000	1	39.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,821.00000	2,895	39.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			2.00000	1	39.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,921.00000	2,995	39.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1.00000	1	40.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,020.00000	3,095	40.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			5.00000	4	33.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,874.00000	1,948	33.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			6.00000	5	31.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,675.00000	1,749	31.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			6.00000	5	30.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,625.00000	1,699	30.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			6.00000	4	31.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,725.00000	1,799	31.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			2.00000	1	37.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,621.00000	2,696	37.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Call			5.00000	4	32.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,824.00000	1,899	32.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	2	36.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,422.00000	2,496	36.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			7.00000	6	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,526.00000	1,600	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			9.00000	7	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,378.00000	1,451	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			13.00000	10	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,132.00000	1,204	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			9.00000	7	28.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,328.00000	1,402	28.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			18.00000	14	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			937.00000	1,008	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			13.00000	10	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,132.00000	1,204	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			6.00000	5	30.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,625.00000	1,699	30.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			20.00000	15	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			889.00000	960	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			16.00000	13	24.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			986.00000	1,057	24.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			18.00000	14	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			937.00000	1,008	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			8.00000	6	29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,427.00000	1,501	29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,831.00000	4,756	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,331.00000	3,256	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,832.00000	1,757	30.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			1.00000	1	30.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			396.00000	327	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			65.00000	72	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	0	45.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,170.00000	4,245	45.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	47.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,669.00000	5,745	47.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	49.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,169.00000	7,245	49.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,131.00000	5,055	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,631.00000	3,556	24.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	24.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,131.00000	2,056	32.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			661.00000	588	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			30.00000	32	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			1.00000	0	45.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,870.00000	3,945	45.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	46.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,369.00000	5,445	46.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	49.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,869.00000	6,945	49.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,281.00000	5,206	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,781.00000	3,706	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,281.00000	2,206	31.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	31.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			802.00000	728	22.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			21.00000	22	22.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			1.00000	0	44.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,720.00000	3,795	44.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	46.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,219.00000	5,295	46.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	48.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,719.00000	6,795	48.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			30.00000	22	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			699.00000	767	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			33.00000	25	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			652.00000	720	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			355.00000	288	17.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			74.00000	82	17.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			525.00000	453	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			44.00000	48	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			438.00000	368	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			57.00000	62	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			570.00000	497	19.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			39.00000	42	19.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			481.00000	410	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			50.00000	55	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,231.00000	4,156	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,231.00000	3,156	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	25.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,231.00000	2,156	31.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	31.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,237.00000	1,162	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			6.00000	7	26.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.00	Call			1.00000	0	44.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,770.00000	3,845	44.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	47.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,769.00000	5,845	47.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	50.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,769.00000	7,845	50.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,081.00000	4,006	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,081.00000	3,006	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,081.00000	2,006	32.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	32.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,091.00000	1,017	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			10.00000	11	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	0	45.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,920.00000	3,995	45.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	47.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,919.00000	5,995	47.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,919.00000	7,995	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,981.00000	3,906	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,981.00000	2,906	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,982.00000	1,906	31.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			1.00000	1	31.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			994.00000	919	24.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			13.00000	14	24.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			1.00000	0	45.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,020.00000	4,095	45.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	47.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,019.00000	6,095	47.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,019.00000	8,095	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,931.00000	3,855	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,931.00000	2,856	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,932.00000	1,856	31.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			1.00000	1	31.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			945.00000	871	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			14.00000	16	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			1.00000	0	45.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,070.00000	4,145	45.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	47.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.30	Put			6,069.00000	6,145	47.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,069.00000	8,145	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,731.00000	3,656	24.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	24.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,731.00000	2,656	27.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	27.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,732.00000	1,657	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			2.00000	1	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			754.00000	681	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			23.00000	25	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	45.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,270.00000	4,345	45.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	48.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,269.00000	6,345	48.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,269.00000	8,345	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,681.00000	3,606	24.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	24.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,681.00000	2,606	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	28.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,683.00000	1,607	29.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			2.00000	2	29.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			707.00000	634	21.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			27.00000	28	21.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	45.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,319.00000	4,395	45.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	48.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,319.00000	6,395	48.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,319.00000	8,395	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,631.00000	2,556	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,633.00000	1,558	29.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			2.00000	2	29.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	46.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,369.00000	4,445	46.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	48.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,369.00000	6,445	48.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,369.00000	8,445	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,531.00000	3,456	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,531.00000	2,456	29.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	29.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.70	Call			1,534.00000	1,458	28.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			3.00000	3	28.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	46.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,469.00000	4,545	46.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	48.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,469.00000	6,545	48.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,469.00000	8,545	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,581.00000	3,506	24.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	24.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,581.00000	2,506	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,583.00000	1,508	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			2.00000	2	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			615.00000	542	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			34.00000	37	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	46.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,419.00000	4,495	46.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	48.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,419.00000	6,495	48.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,419.00000	8,495	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,831.00000	3,756	24.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	24.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,831.00000	2,756	27.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	27.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			849.00000	775	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			18.00000	20	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	47.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,169.00000	6,245	47.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,169.00000	8,245	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			4,031.00000	3,956	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			3,031.00000	2,956	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			2,031.00000	1,956	32.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			1.00000	1	32.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			1,042.00000	968	25.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			11.00000	12	25.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	0	45.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			3,970.00000	4,045	45.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	47.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			5,969.00000	6,045	47.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	50.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.20	Put			7,969.00000	8,045	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			4,181.00000	4,105	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	23.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,181.00000	3,106	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,181.00000	2,106	31.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	31.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,188.00000	1,114	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			7.00000	8	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			1.00000	0	45.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,820.00000	3,895	45.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	47.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			5,819.00000	5,895	47.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	50.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			7,819.00000	7,895	50.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call			2,781.00000	2,706	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put			0.00000	0	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call			1,782.00000	1,707	30.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put			1.00000	1	30.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call			0.00000	0	45.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put			4,220.00000	4,295	45.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	47.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put			6,219.00000	6,295	47.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	50.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put			8,219.00000	8,295	50.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.34290		11.41830		17.11	714,602.70	63	13,539.00
€ / R On 14/12/2009 Currency Future	11.40	Call			429.00000	398	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			411.00000	455	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			453.00000	418	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			385.00000	425	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			160.00000	149	20.99	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,242.00000	1,306	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			391.00000	362	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			473.00000	520	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			324.00000	301	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			606.00000	658	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			356.00000	330	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			538.00000	587	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			310.00000	287	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			641.00000	694	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			296.00000	274	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			677.00000	731	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			340.00000	315	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			571.00000	622	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			270.00000	250	18.97	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.90	Put			751.00000	807	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			207.00000	192	19.98	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put			988.00000	1,049	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			29.00000	27	25.99	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,211.00000	3,284	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			503.00000	465	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			335.00000	372	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			410.00000	380	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			441.00000	487	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			530.00000	490	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			311.00000	347	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			282.00000	262	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			714.00000	769	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			478.00000	441	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			359.00000	398	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			373.00000	346	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			505.00000	553	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			247.00000	229	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			828.00000	886	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			236.00000	219	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			867.00000	926	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			226.00000	209	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			907.00000	966	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			258.00000	239	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			790.00000	846	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			216.00000	200	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			948.00000	1,007	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			198.00000	184	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,030.00000	1,091	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			154.00000	143	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,286.00000	1,350	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			167.00000	155	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,199.00000	1,262	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			174.00000	162	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,156.00000	1,219	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			142.00000	132	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,374.00000	1,439	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			137.00000	127	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,418.00000	1,484	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			131.00000	122	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,463.00000	1,529	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			126.00000	118	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,508.00000	1,575	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			109.00000	102	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,691.00000	1,759	22.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.20	Call			94.00000	88	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,876.00000	1,945	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			82.00000	76	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,064.00000	2,133	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			88.00000	82	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,970.00000	2,039	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			85.00000	80	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,017.00000	2,087	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			85.00000	80	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,017.00000	2,087	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			66.00000	61	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,298.00000	2,368	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			63.00000	58	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,345.00000	2,415	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			69.00000	64	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,251.00000	2,321	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			72.00000	66	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,204.00000	2,274	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			75.00000	70	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,157.00000	2,227	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			72.00000	66	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,204.00000	2,274	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			79.00000	73	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,111.00000	2,180	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			55.00000	51	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,487.00000	2,558	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			91.00000	85	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,923.00000	1,992	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			24.00000	22	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,455.00000	3,529	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			60.00000	56	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,392.00000	2,463	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			50.00000	47	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,582.00000	2,654	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			46.00000	43	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,678.00000	2,750	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			42.00000	39	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,774.00000	2,846	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			39.00000	36	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,871.00000	2,943	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			88.00000	82	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,970.00000	2,039	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			82.00000	76	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,064.00000	2,133	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			58.00000	53	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.80	Put			2,439.00000	2,510	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			53.00000	49	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,534.00000	2,606	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			48.00000	45	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,630.00000	2,702	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			105.00000	98	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,737.00000	1,805	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			98.00000	91	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,829.00000	1,898	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			66.00000	61	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,298.00000	2,368	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			98.00000	91	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,829.00000	1,898	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			55.00000	51	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,487.00000	2,558	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			101.00000	95	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,783.00000	1,852	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			58.00000	53	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,439.00000	2,510	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			53.00000	49	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,534.00000	2,606	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			44.00000	41	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,726.00000	2,798	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			46.00000	43	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,678.00000	2,750	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			113.00000	105	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,645.00000	1,712	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			117.00000	109	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,599.00000	1,666	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			101.00000	95	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,783.00000	1,852	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			69.00000	64	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,251.00000	2,321	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			117.00000	109	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,599.00000	1,666	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			122.00000	113	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,553.00000	1,620	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			105.00000	98	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,737.00000	1,805	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			148.00000	138	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,330.00000	1,395	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			182.00000	169	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,113.00000	1,176	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			142.00000	132	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,374.00000	1,439	21.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.30	Call			190.00000	176	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,071.00000	1,133	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			174.00000	162	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,156.00000	1,219	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			148.00000	138	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,330.00000	1,395	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			887.00000	830	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			119.00000	137	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			557.00000	516	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			289.00000	323	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			28.00000	26	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,260.00000	3,333	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,044.00000	983	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			76.00000	90	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			677.00000	630	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			209.00000	237	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			26.00000	24	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,357.00000	3,431	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,897.00000	1,823	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			28.00000	30	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			615.00000	571	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			247.00000	278	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			14.00000	13	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,146.00000	4,220	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			7.00000	6	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,639.00000	5,714	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			3.00000	3	33.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,135.00000	7,210	33.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,189.00000	2,115	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			21.00000	22	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			813.00000	760	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			145.00000	167	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			17.00000	16	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,849.00000	3,923	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			8.00000	7	30.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,340.00000	5,414	30.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			4.00000	4	33.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,836.00000	6,911	33.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			207.00000	192	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			988.00000	1,049	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,336.00000	2,261	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			17.00000	18	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			925.00000	867	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			107.00000	124	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			20.00000	18	26.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.10	Put		3,701.00000	3,775	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		8.00000	8	30.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,190.00000	5,265	30.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		4.00000	4	33.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,686.00000	6,761	33.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,622.00000	3,547	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		4.00000	4	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,631.00000	2,556	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		12.00000	13	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,654.00000	1,582	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		36.00000	39	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		778.00000	726	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		160.00000	183	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		25.00000	23	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,406.00000	3,480	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		12.00000	12	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,394.00000	4,469	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,722.00000	3,647	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		3.00000	4	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,729.00000	2,654	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		11.00000	12	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,751.00000	1,678	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		33.00000	35	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		850.00000	794	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		131.00000	152	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		27.00000	25	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,309.00000	3,382	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		13.00000	12	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,295.00000	4,369	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,772.00000	3,696	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		3.00000	3	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,779.00000	2,704	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		10.00000	11	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,799.00000	1,726	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		31.00000	33	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		13.00000	13	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,245.00000	4,320	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,523.00000	3,447	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		4.00000	5	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,532.00000	2,457	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		14.00000	15	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,558.00000	1,486	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		40.00000	43	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		710.00000	661	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		192.00000	218	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.90	Call		23.00000	21	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,505.00000	3,578	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		12.00000	11	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,493.00000	4,568	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,423.00000	3,348	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		5.00000	5	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,434.00000	2,359	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		15.00000	16	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,462.00000	1,391	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		44.00000	48	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		646.00000	600	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		228.00000	257	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		21.00000	20	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,603.00000	3,677	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		11.00000	10	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,593.00000	4,668	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,324.00000	3,249	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		5.00000	6	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,367.00000	1,296	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		49.00000	54	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		586.00000	543	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		267.00000	300	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		11.00000	10	29.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,692.00000	4,767	29.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,373.00000	3,298	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		5.00000	5	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,385.00000	2,310	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		16.00000	17	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,415.00000	1,344	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		46.00000	51	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		20.00000	19	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,652.00000	3,726	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		11.00000	10	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,643.00000	4,717	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,572.00000	3,497	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		4.00000	4	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,581.00000	2,507	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		13.00000	14	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,606.00000	1,534	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		38.00000	41	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		743.00000	693	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		175.00000	200	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		12.00000	11	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,444.00000	4,518	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,672.00000	3,597	29.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.75	Put		4.00000	4	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,680.00000	2,605	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		12.00000	12	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,703.00000	1,630	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		34.00000	37	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		13.00000	12	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,344.00000	4,419	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,821.00000	3,746	29.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	3	29.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,828.00000	2,753	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		10.00000	10	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,848.00000	1,774	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		30.00000	31	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		14.00000	13	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,196.00000	4,270	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,821.00000	3,746	29.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	3	29.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,921.00000	3,846	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		3.00000	3	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,927.00000	2,852	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		9.00000	9	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,945.00000	1,871	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		27.00000	28	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,004.00000	943	16.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		86.00000	100	16.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		32.00000	29	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,113.00000	3,186	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		15.00000	14	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,096.00000	4,171	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,120.00000	4,045	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	2	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,125.00000	3,050	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		7.00000	7	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,140.00000	2,066	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		22.00000	23	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,179.00000	1,110	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		60.00000	67	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		37.00000	35	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,919.00000	2,992	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		17.00000	15	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,898.00000	3,973	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,220.00000	4,144	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		1.00000	2	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,224.00000	3,149	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		6.00000	6	26.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.20	Call			2,238.00000	2,163	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			19.00000	21	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,273.00000	1,203	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			54.00000	60	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			41.00000	38	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,822.00000	2,895	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			18.00000	17	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,800.00000	3,874	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			7.00000	6	31.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,788.00000	5,863	31.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			3.00000	2	35.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,784.00000	7,860	35.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			6.00000	6	31.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,888.00000	5,963	31.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			3.00000	2	35.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,884.00000	7,959	35.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,021.00000	3,945	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			2.00000	3	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,026.00000	2,951	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			8.00000	8	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,043.00000	1,969	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			25.00000	26	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,086.00000	1,023	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			68.00000	80	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			16.00000	14	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			3,997.00000	4,072	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			6.00000	6	32.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			5,988.00000	6,063	32.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			7,984.00000	8,059	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			6.00000	5	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,087.00000	6,162	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,084.00000	8,159	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			5.00000	5	32.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,237.00000	6,312	32.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,234.00000	8,309	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			5.00000	5	32.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,337.00000	6,412	32.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,334.00000	8,409	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			5.00000	4	32.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,486.00000	6,561	32.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			2.00000	1	35.33	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.90	Put		8,483.00000	8,559	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		5.00000	4	32.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,437.00000	6,512	32.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		2.00000	1	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,433.00000	8,509	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		5.00000	5	32.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,187.00000	6,262	32.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,184.00000	8,259	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,170.00000	4,095	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	2	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,175.00000	3,100	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		7.00000	7	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,226.00000	1,156	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		57.00000	63	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		6.00000	6	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,838.00000	5,913	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		3.00000	2	35.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,834.00000	7,910	35.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,070.00000	3,995	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,076.00000	3,001	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		7.00000	8	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,091.00000	2,017	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		23.00000	24	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,132.00000	1,064	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		64.00000	71	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		16.00000	15	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,948.00000	4,022	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		6.00000	6	31.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,938.00000	6,013	31.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,934.00000	8,009	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,971.00000	3,896	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		3.00000	3	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,976.00000	2,902	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		8.00000	9	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,994.00000	1,920	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		26.00000	27	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		15.00000	14	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,047.00000	4,121	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		6.00000	5	32.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,038.00000	6,113	32.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,034.00000	8,109	35.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.80	Call		5.00000	5	32.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,387.00000	6,462	32.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,383.00000	8,459	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		5.00000	5	32.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,287.00000	6,362	32.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,284.00000	8,359	35.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.52440	11.59910		17.79	403,354.00	35	1,398.00
€ / R On 15/03/2010 Currency Future	11.60	Call		604.00000	577	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		605.00000	653	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		625.00000	596	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		576.00000	621	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		567.00000	542	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		668.00000	718	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		516.00000	494	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		767.00000	820	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		533.00000	510	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		734.00000	785	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		501.00000	479	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		802.00000	855	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		486.00000	465	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		836.00000	890	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		471.00000	451	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		872.00000	927	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		443.00000	425	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		944.00000	1,000	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		671.00000	637	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		521.00000	563	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		332.00000	319	20.72	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,333.00000	1,395	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		909.00000	867	17.10	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		310.00000	343	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		694.00000	660	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		495.00000	535	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		457.00000	438	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		908.00000	963	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		567.00000	542	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		668.00000	718	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		648.00000	615	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		549.00000	591	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		718.00000	683	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		469.00000	509	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		550.00000	526	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		700.00000	751	18.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.15	Call			430.00000	412	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			981.00000	1,038	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			418.00000	400	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,019.00000	1,076	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			406.00000	389	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,057.00000	1,114	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,366.00000	3,293	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			17.00000	19	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,386.00000	2,313	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			37.00000	38	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,462.00000	1,399	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			113.00000	125	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			769.00000	732	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			420.00000	458	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			237.00000	228	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,888.00000	1,954	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			145.00000	140	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,796.00000	2,865	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			94.00000	91	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,745.00000	3,817	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			51.00000	47	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,702.00000	4,773	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,416.00000	3,342	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			17.00000	18	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,434.00000	2,362	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			35.00000	37	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,505.00000	1,442	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			106.00000	117	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			796.00000	758	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			397.00000	433	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			243.00000	234	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,844.00000	1,909	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			149.00000	143	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,750.00000	2,819	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			96.00000	93	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,697.00000	3,768	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			53.00000	49	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,654.00000	4,725	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,514.00000	3,441	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			15.00000	16	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,532.00000	2,459	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			33.00000	35	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,592.00000	1,528	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			93.00000	103	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			851.00000	811	17.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.10	Put			352.00000	387	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			255.00000	246	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,756.00000	1,821	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			156.00000	150	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,657.00000	2,726	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			100.00000	97	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,601.00000	3,672	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			57.00000	53	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,558.00000	4,628	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,564.00000	3,490	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			15.00000	15	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,581.00000	2,508	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			32.00000	34	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,636.00000	1,571	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			87.00000	97	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			880.00000	839	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			331.00000	364	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			262.00000	252	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,712.00000	1,777	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			160.00000	154	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,611.00000	2,679	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			102.00000	98	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,553.00000	3,624	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			59.00000	55	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,510.00000	4,580	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,465.00000	3,391	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			16.00000	17	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,483.00000	2,410	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			34.00000	36	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,548.00000	1,485	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			99.00000	110	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			823.00000	784	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			374.00000	409	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			249.00000	240	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,800.00000	1,865	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			153.00000	146	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,703.00000	2,772	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			98.00000	95	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,649.00000	3,720	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			55.00000	51	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,606.00000	4,676	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,712.00000	3,638	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			13.00000	13	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,728.00000	2,655	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			29.00000	30	20.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.90	Call			1,770.00000	1,704	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			71.00000	80	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			971.00000	926	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			272.00000	302	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			283.00000	272	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,583.00000	1,647	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			172.00000	165	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,473.00000	2,541	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			109.00000	105	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,410.00000	3,480	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			66.00000	61	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,367.00000	4,437	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,811.00000	3,737	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			12.00000	12	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,826.00000	2,753	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			27.00000	28	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,861.00000	1,794	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			62.00000	70	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,035.00000	989	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			236.00000	264	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			298.00000	286	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,499.00000	1,562	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			181.00000	174	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,382.00000	2,449	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			113.00000	109	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,314.00000	3,385	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			71.00000	66	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,272.00000	4,342	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,761.00000	3,687	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			12.00000	13	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,777.00000	2,704	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			28.00000	29	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,815.00000	1,749	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			66.00000	74	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,003.00000	957	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			253.00000	283	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			290.00000	279	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,541.00000	1,605	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			177.00000	170	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,428.00000	2,495	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			111.00000	107	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,362.00000	3,433	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			69.00000	64	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,319.00000	4,389	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,613.00000	3,539	24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.00	Put		14.00000	15	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,630.00000	2,557	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		31.00000	32	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,680.00000	1,615	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		81.00000	91	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		268.00000	258	21.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,669.00000	1,734	21.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		164.00000	157	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,565.00000	2,633	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		104.00000	100	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,505.00000	3,576	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		61.00000	57	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,462.00000	4,533	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,662.00000	3,589	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		13.00000	14	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,679.00000	2,606	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		30.00000	31	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,725.00000	1,659	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		76.00000	85	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		940.00000	896	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		291.00000	322	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		275.00000	265	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,626.00000	1,690	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		168.00000	161	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,519.00000	2,587	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		106.00000	103	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,457.00000	3,528	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		64.00000	59	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,415.00000	4,485	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,860.00000	3,786	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		11.00000	12	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,875.00000	2,802	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		26.00000	27	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,907.00000	1,839	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		58.00000	65	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,068.00000	1,021	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		219.00000	247	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		306.00000	294	21.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,457.00000	1,520	21.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		186.00000	178	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,337.00000	2,404	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		116.00000	112	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,267.00000	3,337	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		74.00000	69	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,225.00000	4,294	27.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.70	Call		3,910.00000	3,836	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		11.00000	11	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,924.00000	2,851	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		25.00000	26	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,953.00000	1,885	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		54.00000	61	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,103.00000	1,054	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		203.00000	230	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		314.00000	302	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,415.00000	1,478	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		191.00000	183	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,292.00000	2,359	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		118.00000	114	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,219.00000	3,290	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		77.00000	71	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,178.00000	4,247	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,107.00000	4,034	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		8.00000	9	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,121.00000	3,048	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		22.00000	23	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,142.00000	2,070	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		43.00000	46	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,253.00000	1,194	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		154.00000	169	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		351.00000	337	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,252.00000	1,313	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		210.00000	203	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,111.00000	2,179	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		129.00000	125	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,030.00000	3,100	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		86.00000	83	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,987.00000	4,058	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,255.00000	4,181	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	7	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,268.00000	3,195	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		19.00000	20	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,288.00000	2,216	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		39.00000	41	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,377.00000	1,316	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		128.00000	141	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		383.00000	367	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,134.00000	1,193	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		226.00000	218	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,977.00000	2,043	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		139.00000	133	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.35	Put		2,890.00000	2,959	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		91.00000	88	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,842.00000	3,913	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		21.00000	20	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,772.00000	5,845	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		10.00000	10	29.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,761.00000	7,836	29.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		19.00000	17	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,920.00000	5,993	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		10.00000	10	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,911.00000	7,985	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,009.00000	3,935	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		10.00000	10	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,023.00000	2,949	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		24.00000	25	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,046.00000	1,977	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		47.00000	53	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,173.00000	1,122	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		174.00000	198	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		201.00000	193	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,202.00000	2,268	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		82.00000	77	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,083.00000	4,152	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		17.00000	17	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,018.00000	6,092	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		10.00000	9	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,011.00000	8,085	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		17.00000	16	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,117.00000	6,192	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		9.00000	8	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,110.00000	8,184	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,761.00000	3,687	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		12.00000	13	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		16.00000	15	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,267.00000	6,341	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		8.00000	8	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,259.00000	8,333	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		15.00000	15	27.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,366.00000	6,440	27.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		8.00000	7	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,359.00000	8,433	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		15.00000	14	27.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,515.00000	6,590	27.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		7.00000	6	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,508.00000	8,582	30.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	18.05	Call		15.00000	14	27.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,466.00000	6,540	27.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		7.00000	7	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,458.00000	8,532	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		16.00000	16	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,217.00000	6,291	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		8.00000	8	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,209.00000	8,284	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,156.00000	4,083	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		7.00000	8	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,170.00000	3,097	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		21.00000	22	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,191.00000	2,119	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		42.00000	44	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,294.00000	1,234	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		145.00000	159	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		215.00000	208	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,066.00000	2,133	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		87.00000	84	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,938.00000	4,010	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		19.00000	18	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,870.00000	5,944	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		10.00000	10	29.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,861.00000	7,935	29.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,205.00000	4,132	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		6.00000	8	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,219.00000	3,146	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		20.00000	21	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,240.00000	2,167	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		40.00000	43	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,336.00000	1,275	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		136.00000	150	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		220.00000	213	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,021.00000	2,088	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		89.00000	86	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,890.00000	3,961	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		20.00000	19	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,821.00000	5,894	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		10.00000	10	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,811.00000	7,886	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,058.00000	3,984	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		9.00000	10	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,072.00000	2,998	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		23.00000	24	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,094.00000	2,024	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.55	Put			45.00000	49	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,213.00000	1,158	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			164.00000	183	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			206.00000	198	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,157.00000	2,223	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			84.00000	80	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,035.00000	4,105	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			18.00000	17	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,969.00000	6,043	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			10.00000	9	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,961.00000	8,035	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			16.00000	16	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,167.00000	6,241	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			9.00000	8	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,160.00000	8,234	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			15.00000	15	27.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,416.00000	6,490	27.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			7.00000	7	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,408.00000	8,483	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			15.00000	15	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,316.00000	6,391	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			8.00000	7	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,309.00000	8,383	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,959.00000	3,885	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			10.00000	11	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,974.00000	2,900	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			25.00000	26	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,999.00000	1,931	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			50.00000	57	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,137.00000	1,088	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			188.00000	213	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			585.00000	559	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			636.00000	685	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			196.00000	188	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,247.00000	2,313	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			80.00000	74	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,130.00000	4,200	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			17.00000	16	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,068.00000	6,142	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			9.00000	9	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,060.00000	8,134	30.00	0.00	0	0.00
AL13 On 05/11/2009 Index Future				249.28100	249.19000		0.00	0.00	0	10.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 05/11/2009 Index Future		300.51000	300.18300		0.00	0.00	0	762.00
ALBI On 04/02/2010 Index Future		306.03200	305.70000		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future		128.09600	127.99900		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future		130.44900	130.35100		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		302.27200	301.94350		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi		307.82600	307.49350		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		362.83700	362.84200		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap		7.76567	7.78022		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.49000	8.47900		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.10000	8.08900		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.34100	8.32100		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.58300	8.58700		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.53800	8.54400		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.53100	8.53700		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.85700	6.81100		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		6.88100	6.83700		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.00000	6.97700		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.32600	7.18200		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.62400	7.54800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.51900	7.51100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		7.73500	7.75200		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.32000	8.31800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.44600	8.45000		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		8.48800	8.50400		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		8.53900	8.55700		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 31/08/2009 jRod			7.12600		7.12600		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.04100		7.03200		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.02500		6.97800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.13500		7.14100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.18300		7.21000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			290.82800		290.50500		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			296.17200		295.84400		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.41900		7.44500		0.96	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			7.00000	7	0.92	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			765.00000	744	0.92	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.42500		7.44500		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			799.00000	820	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			263.00000	249	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.18600		8.20800		7.00	0.00	0	6,733.00
R157 On 05/11/2009 Bond Future	7.50	Call			336.00000	349	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,132.00000	4,029	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.24600		8.26900		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,210.00000	1,242	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,861.00000	3,777	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.26300		8.28700		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,208.00000	3,270	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,184.00000	2,130	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.23700		8.26300		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,314.00000	4,385	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,084.00000	2,035	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.72900		8.73900		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,962.00000	2,992	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,854.00000	2,786	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			129.00000	128	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,296.00000	13,197	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,324.00000	4,368	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,807.00000	1,753	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			292.00000	293	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,630.00000	10,533	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.76600		8.77800		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,350.00000	2,377	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,637.00000	7,548	14.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 06/05/2010 Bond Future			8.78600		8.79700		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,382.00000	6,433	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,461.00000	4,406	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.78600		8.79800		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,330.00000	8,394	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,148.00000	4,098	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.24700		8.26900		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			210.00000	219	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,467.00000	3,384	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.29900		8.32200		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			578.00000	595	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,912.00000	3,838	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.31000		8.33500		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,408.00000	2,457	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,783.00000	1,737	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.27900		8.30500		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,738.00000	3,799	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,250.00000	1,217	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.67700		8.69900		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			169.00000	173	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,074.00000	6,957	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.73600		8.75800		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,532.00000	1,565	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,586.00000	4,501	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.76200		8.78600		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,967.00000	4,032	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,855.00000	2,794	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.75900		8.78300		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,257.00000	5,327	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,908.00000	2,855	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.67000		8.69100		12.28	0.00	0	2,517.00
R204 On 05/11/2009 Bond Future	7.50	Call			186.00000	191	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,735.00000	7,613	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.71900		8.74100		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,718.00000	1,755	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,982.00000	4,889	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.74300		8.76600		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,431.00000	4,501	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,090.00000	3,026	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.74300		8.76600		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,516.00000	5,592	10.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/08/2010 Bond Future	9.25	Put			2,820.00000	2,766	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.28500		8.30700		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			164.00000	171	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,967.00000	2,898	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.34600		8.36900		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			469.00000	483	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,331.00000	3,270	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.36700		8.39200		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,330.00000	2,373	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,242.00000	1,209	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.33700		8.36400		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,851.00000	2,901	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,039.00000	1,011	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.76700		8.79800		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			145.00000	152	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,660.00000	8,476	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.81400		8.84700		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,669.00000	1,728	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,389.00000	5,248	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.84100		8.87500		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,089.00000	5,207	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,887.00000	2,801	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.84600		8.88100		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,173.00000	6,303	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,631.00000	2,555	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.78500		8.80600		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			175.00000	181	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,298.00000	7,170	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.83100		8.85300		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,951.00000	1,997	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,212.00000	4,120	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.85400		8.87700		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,841.00000	4,923	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,565.00000	2,504	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.85700		8.88000		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,307.00000	6,395	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,612.00000	2,558	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.26200		8.27300		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	9.00	Call			6,538.00000	6,609	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			549.00000	523	18.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.50	Call			428.00000	432	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			7,724.00000	7,631	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			79.00000	78	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			12,683.00000	12,586	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			195.00000	196	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			10,083.00000	9,987	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,491.00000	11,582	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			77.00000	71	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.28100		8.29100		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,293.00000	1,305	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,732.00000	8,657	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,273.00000	13,349	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			369.00000	358	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.28400		8.29500		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,590.00000	5,638	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,834.00000	3,785	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.27300		8.28400		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,634.00000	7,689	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,731.00000	3,689	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future				298.44500	298.12100		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future				303.92900	303.60100		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.55420		6.54750		16.96	0.00	0	240,943.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			97.00000	98	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			100.00000	94	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			97.00000	98	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			100.00000	94	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			78.00000	79	17.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			131.00000	124	17.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			63.00000	63	18.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			166.00000	159	18.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			51.00000	51	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			204.00000	197	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			34.00000	33	20.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			286.00000	279	20.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			41.00000	41	19.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			244.00000	237	19.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			34.00000	33	20.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			286.00000	279	20.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			63.00000	63	18.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			166.00000	159	18.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			128.00000	129	17.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			81.00000	75	17.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.40	Call			200.00000	203	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			53.00000	48	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			200.00000	203	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			53.00000	48	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			282.00000	285	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			34.00000	31	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			240.00000	243	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			42.00000	39	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			163.00000	164	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			65.00000	60	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			163.00000	164	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			65.00000	60	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			282.00000	285	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			34.00000	31	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			78.00000	79	17.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			131.00000	124	17.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			325.00000	329	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			28.00000	25	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			370.00000	374	22.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			22.00000	20	22.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			51.00000	51	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			204.00000	197	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			22.00000	22	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			375.00000	368	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			15.00000	15	23.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			468.00000	461	23.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			22.00000	22	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			375.00000	368	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			27.00000	27	21.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			330.00000	323	21.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			18.00000	18	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			421.00000	414	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			13.00000	12	23.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			515.00000	508	23.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			18.00000	18	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			421.00000	414	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			13.00000	12	23.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			515.00000	508	23.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			9.00000	9	25.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			611.00000	605	25.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			11.00000	10	24.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			563.00000	556	24.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			11.00000	10	24.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			563.00000	556	24.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			8.00000	7	25.96	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.20	Put		660.00000	653	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		6.00000	5	27.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		758.00000	751	27.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		9.00000	9	25.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		611.00000	605	25.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		6.00000	6	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		709.00000	702	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		6.00000	5	27.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		758.00000	751	27.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		4.00000	4	28.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		857.00000	850	28.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		8.00000	7	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		660.00000	653	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		4.00000	4	28.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		857.00000	850	28.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		3.00000	3	30.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		956.00000	949	30.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		5.00000	5	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		807.00000	801	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		4.00000	4	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		906.00000	899	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		3.00000	3	30.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,005.00000	999	30.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		370.00000	374	22.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		22.00000	20	22.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,798.00000	5,804	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,298.00000	4,304	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,798.00000	2,804	27.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	27.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,298.00000	1,304	32.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	32.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		1.00000	1	40.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,703.00000	1,697	40.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	50.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,203.00000	3,196	50.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	57.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,703.00000	4,696	57.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	61.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,203.00000	6,196	61.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,998.00000	6,004	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,498.00000	4,504	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	58.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,997.00000	3,004	27.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	27.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,498.00000	1,504	31.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	31.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			1.00000	1	37.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,504.00000	1,497	37.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	49.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,003.00000	2,996	49.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	56.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,503.00000	4,496	56.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	60.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			6,003.00000	5,996	60.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			6,048.00000	6,054	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put			0.00000	0	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call			4,548.00000	4,554	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put			0.00000	0	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call			3,048.00000	3,054	28.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put			0.00000	0	28.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call			1,548.00000	1,554	31.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put			0.00000	0	31.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call			1.00000	1	37.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put			1,454.00000	1,447	37.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call			0.00000	0	49.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put			2,953.00000	2,946	49.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call			0.00000	0	56.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put			4,453.00000	4,446	56.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call			0.00000	0	60.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put			5,953.00000	5,946	60.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call			510.00000	515	25.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put			12.00000	11	25.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call			416.00000	421	23.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put			18.00000	16	23.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call			752.00000	758	29.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			5.00000	4	29.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			654.00000	660	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			7.00000	6	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			557.00000	563	26.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			10.00000	9	26.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			462.00000	467	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			15.00000	13	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			703.00000	709	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			6.00000	5	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			606.00000	611	26.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			8.00000	7	26.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			462.00000	467	24.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.10	Put		15.00000	13	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		606.00000	611	26.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		8.00000	7	26.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,248.00000	4,254	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,247.00000	3,254	35.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	35.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,248.00000	2,254	28.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	28.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,248.00000	1,254	32.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	32.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		1.00000	1	41.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,753.00000	1,747	41.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	53.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,753.00000	3,746	53.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	59.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,753.00000	5,746	59.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	66.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,753.00000	7,746	66.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,198.00000	4,204	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,198.00000	3,204	33.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	33.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,198.00000	2,204	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,198.00000	1,204	32.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		1.00000	0	32.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		1.00000	1	41.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,803.00000	1,797	41.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	54.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,803.00000	3,796	54.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	60.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,803.00000	5,796	60.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	66.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,803.00000	7,796	66.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,148.00000	4,154	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,147.00000	3,154	31.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	31.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,148.00000	2,154	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,148.00000	1,155	32.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		1.00000	0	32.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		1.00000	1	42.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,853.00000	1,847	42.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	54.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,853.00000	3,846	54.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	60.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,853.00000	5,846	60.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	66.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,853.00000	7,846	66.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,098.00000	4,104	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,098.00000	3,104	30.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	30.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,098.00000	2,104	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,099.00000	1,105	33.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put			1.00000	1	33.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call			1.00000	1	43.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put			1,903.00000	1,896	43.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	54.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,903.00000	3,896	54.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	60.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,903.00000	5,896	60.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	66.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,903.00000	7,896	66.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	54.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,903.00000	3,896	54.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	60.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,903.00000	5,896	60.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	66.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,903.00000	7,896	66.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call			4,048.00000	4,054	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put			0.00000	0	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call			2,048.00000	2,054	29.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put			0.00000	0	29.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call			1,049.00000	1,055	33.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put			1.00000	1	33.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call			1.00000	1	43.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			1,953.00000	1,946	43.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	54.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			3,953.00000	3,946	54.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	66.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,953.00000	7,946	66.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			3,998.00000	4,004	58.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	58.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			1,998.00000	2,004	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	29.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			999.00000	1,006	33.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.55	Put		2.00000	2	33.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		1.00000	1	44.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,003.00000	1,996	44.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	55.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,003.00000	3,996	55.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	66.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		8,003.00000	7,996	66.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,948.00000	3,954	57.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	57.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,948.00000	2,954	27.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	27.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,948.00000	1,954	29.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	29.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		950.00000	956	32.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		2.00000	2	32.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		1.00000	1	44.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,053.00000	2,046	44.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	55.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,053.00000	4,046	55.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	60.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,053.00000	6,046	60.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	66.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,053.00000	8,046	66.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call		3,848.00000	3,854	54.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put		0.00000	0	54.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call		2,848.00000	2,854	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put		0.00000	0	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call		1,848.00000	1,854	29.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put		0.00000	0	29.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call		851.00000	857	31.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put		3.00000	3	31.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call		0.00000	0	45.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put		2,153.00000	2,146	45.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call		0.00000	0	55.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put		4,153.00000	4,146	55.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call		0.00000	0	61.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put		6,153.00000	6,146	61.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call		0.00000	0	66.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put		8,153.00000	8,146	66.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call		3,748.00000	3,754	50.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put		0.00000	0	50.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call		2,747.00000	2,754	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call		1,748.00000	1,754	30.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put		0.00000	0	30.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.80	Call		0.00000	0	45.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put		2,253.00000	2,246	45.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call		0.00000	0	55.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,253.00000	4,246	55.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	61.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,253.00000	6,246	61.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	66.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,253.00000	8,246	66.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		3,798.00000	3,804	52.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	52.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		1,798.00000	1,804	30.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	30.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		801.00000	808	30.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		4.00000	3	30.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		0.00000	0	45.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,203.00000	2,196	45.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	55.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,203.00000	4,196	55.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	66.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,203.00000	8,196	66.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,898.00000	3,904	55.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	55.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,897.00000	2,904	27.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	27.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,898.00000	1,904	29.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	29.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		900.00000	906	31.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		3.00000	2	31.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		0.00000	0	45.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,103.00000	2,096	45.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	55.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,103.00000	4,096	55.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	60.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,103.00000	6,096	60.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	66.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,103.00000	8,096	66.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.61260	6.60810		17.51	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		256.00000	257	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		248.00000	245	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		235.00000	237	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		277.00000	274	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		199.00000	200	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		341.00000	337	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		217.00000	218	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		308.00000	305	17.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.85	Call		168.00000	169	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		410.00000	406	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		168.00000	169	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		410.00000	406	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		183.00000	184	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		375.00000	371	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		183.00000	184	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		375.00000	371	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		155.00000	155	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		447.00000	443	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		282.00000	284	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		224.00000	221	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		282.00000	284	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		224.00000	221	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		340.00000	342	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		182.00000	179	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		340.00000	342	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		182.00000	179	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		371.00000	373	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		163.00000	160	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		371.00000	373	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		163.00000	160	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		310.00000	312	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		202.00000	199	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		403.00000	405	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		145.00000	143	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		235.00000	237	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		277.00000	274	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		217.00000	218	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		308.00000	305	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		437.00000	440	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		129.00000	127	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		437.00000	440	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		129.00000	127	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		473.00000	475	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		115.00000	112	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		155.00000	155	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		447.00000	443	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		131.00000	131	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		523.00000	518	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		111.00000	111	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		603.00000	598	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		94.00000	94	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		686.00000	681	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		80.00000	79	20.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.30	Put		772.00000	767	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		142.00000	143	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		484.00000	480	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		121.00000	120	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		563.00000	558	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		102.00000	102	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		644.00000	639	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		142.00000	143	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		484.00000	480	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		102.00000	102	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		644.00000	639	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		87.00000	86	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		729.00000	724	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		121.00000	120	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		563.00000	558	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,758.00000	5,763	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,258.00000	4,263	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,758.00000	2,763	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,268.00000	1,272	21.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		10.00000	9	21.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		19.00000	18	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,760.00000	1,755	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		3.00000	3	30.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,245.00000	3,241	30.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	34.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,743.00000	4,738	34.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	38.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,242.00000	6,238	38.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,008.00000	6,013	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,508.00000	4,513	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,008.00000	3,013	32.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,514.00000	1,518	23.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		6.00000	6	23.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		25.00000	24	23.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,517.00000	1,512	23.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		4.00000	4	29.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,996.00000	2,992	29.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	1	34.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,493.00000	4,489	34.08	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	38.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,992.00000	5,988	38.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,058.00000	6,063	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,558.00000	4,563	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,058.00000	3,063	32.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,563.00000	1,568	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		27.00000	26	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,469.00000	1,463	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		5.00000	4	29.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,947.00000	2,942	29.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	33.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,443.00000	4,439	33.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	37.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,942.00000	5,938	37.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		586.00000	589	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		78.00000	76	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		509.00000	512	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		101.00000	99	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		752.00000	755	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		44.00000	43	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		667.00000	670	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		59.00000	57	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		547.00000	550	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		89.00000	87	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		509.00000	512	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		101.00000	99	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		626.00000	629	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		68.00000	66	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		403.00000	405	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		145.00000	143	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		709.00000	712	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		51.00000	50	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,258.00000	3,263	33.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	33.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,259.00000	2,264	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		2.00000	2	31.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,744.00000	3,740	31.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	37.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,742.00000	5,738	37.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	43.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,742.00000	7,738	43.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,158.00000	4,163	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,158.00000	3,163	33.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	33.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,159.00000	2,164	28.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	28.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,170.00000	1,174	20.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		12.00000	12	20.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		17.00000	16	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,858.00000	1,853	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		2.00000	2	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,844.00000	3,839	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	37.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,842.00000	5,838	37.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	43.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,842.00000	7,838	43.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,108.00000	4,113	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,108.00000	3,113	32.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	32.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,110.00000	2,114	27.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		2.00000	2	27.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,122.00000	1,125	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		13.00000	13	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		16.00000	15	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,908.00000	1,902	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		2.00000	2	32.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,894.00000	3,889	32.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	37.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,892.00000	5,888	37.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	43.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,892.00000	7,888	43.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,058.00000	4,063	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,060.00000	2,064	27.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	2	27.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,073.00000	1,077	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		15.00000	14	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		15.00000	14	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,957.00000	1,951	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		2.00000	2	32.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,944.00000	3,939	32.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	43.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,942.00000	7,938	43.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,008.00000	4,013	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,010.00000	2,015	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			2.00000	2	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,025.00000	1,028	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			17.00000	16	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			14.00000	13	26.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,006.00000	2,001	26.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			2.00000	2	32.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,994.00000	3,989	32.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	44.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,992.00000	7,988	44.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,958.00000	3,963	36.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	36.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,958.00000	2,963	32.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	32.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,960.00000	1,965	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			2.00000	2	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			978.00000	981	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			20.00000	19	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			13.00000	12	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,055.00000	2,050	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			2.00000	2	32.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,044.00000	4,039	32.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,042.00000	6,038	38.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	44.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,042.00000	8,038	44.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,208.00000	4,213	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,208.00000	3,213	33.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	33.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,209.00000	2,214	28.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			1.00000	1	28.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,219.00000	1,223	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			11.00000	10	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			17.00000	17	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,809.00000	1,804	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			2.00000	2	32.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,794.00000	3,790	32.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			1.00000	1	37.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,792.00000	5,788	37.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	43.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,792.00000	7,788	43.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,908.00000	3,913	36.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	36.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,908.00000	2,913	31.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	31.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,911.00000	1,915	26.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	3	26.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		931.00000	935	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		23.00000	22	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		12.00000	12	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,104.00000	2,099	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		2.00000	2	33.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,094.00000	4,089	33.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	38.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,092.00000	6,088	38.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	44.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,092.00000	8,088	44.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,858.00000	3,863	36.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	36.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,858.00000	2,863	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,861.00000	1,865	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		3.00000	3	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		886.00000	889	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		28.00000	27	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		12.00000	11	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,153.00000	2,148	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		2.00000	2	33.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,144.00000	4,139	33.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	38.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,142.00000	6,138	38.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	44.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,142.00000	8,138	44.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,708.00000	3,713	35.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	35.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,708.00000	2,713	30.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	30.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,712.00000	1,716	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		4.00000	4	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		10.00000	9	27.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,301.00000	2,296	27.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		1.00000	1	33.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,293.00000	4,289	33.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	38.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,292.00000	6,288	38.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	44.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,292.00000	8,288	44.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,808.00000	3,813	36.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	36.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,808.00000	2,813	31.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	31.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,811.00000	1,816	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	3	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		840.00000	844	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		32.00000	31	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		11.00000	10	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,203.00000	2,198	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		2.00000	2	33.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,193.00000	4,189	33.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	38.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,192.00000	6,188	38.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	44.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,192.00000	8,188	44.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,758.00000	3,763	36.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	36.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,762.00000	1,766	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		4.00000	3	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		796.00000	799	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		38.00000	37	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		10.00000	10	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,252.00000	2,247	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		2.00000	2	33.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,243.00000	4,239	33.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	44.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,242.00000	8,238	44.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.66020	6.65700		18.06	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		357.00000	359	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		350.00000	349	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		338.00000	340	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		381.00000	379	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		303.00000	304	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		446.00000	444	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		320.00000	321	18.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		413.00000	411	18.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		303.00000	304	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		446.00000	444	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		272.00000	273	19.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		515.00000	512	19.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		287.00000	288	18.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		480.00000	478	18.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		257.00000	258	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		550.00000	548	19.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.60	Call		380.00000	382	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		323.00000	321	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		404.00000	405	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		297.00000	295	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		429.00000	431	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		272.00000	270	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		455.00000	457	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		248.00000	247	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		338.00000	340	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		381.00000	379	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		380.00000	382	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		323.00000	321	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		482.00000	484	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		225.00000	224	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		541.00000	543	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		184.00000	183	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		244.00000	245	19.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		587.00000	585	19.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		219.00000	220	19.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		662.00000	660	19.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		605.00000	607	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		148.00000	146	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		638.00000	640	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		131.00000	130	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		572.00000	574	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		165.00000	164	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		511.00000	513	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		204.00000	203	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		709.00000	711	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		102.00000	101	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		746.00000	749	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		89.00000	88	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		673.00000	675	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		116.00000	115	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		605.00000	607	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		148.00000	146	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		541.00000	543	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		184.00000	183	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,257.00000	4,260	20.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	20.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,257.00000	3,260	27.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	27.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,262.00000	2,265	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,278.00000	1,280	18.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.40	Put		21.00000	20	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		70.00000	70	25.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,813.00000	1,810	25.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		8.00000	8	27.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,751.00000	3,748	27.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	3	31.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,746.00000	5,742	31.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	34.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,744.00000	7,741	34.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,157.00000	4,160	20.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	20.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,157.00000	3,161	28.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	28.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,163.00000	2,166	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		6.00000	6	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,181.00000	1,183	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		24.00000	23	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		65.00000	65	25.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,908.00000	1,905	25.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		7.00000	8	27.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,850.00000	3,847	27.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		2.00000	2	31.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,845.00000	5,842	31.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	35.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,844.00000	7,841	35.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,107.00000	4,110	20.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	20.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,108.00000	3,111	29.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	29.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,114.00000	2,117	24.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		7.00000	6	24.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,132.00000	1,135	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		25.00000	25	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		63.00000	63	25.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,956.00000	1,953	25.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		7.00000	7	27.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,900.00000	3,897	27.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	31.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,895.00000	5,892	31.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	35.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,894.00000	7,891	35.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,057.00000	4,060	20.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	20.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,058.00000	3,061	29.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,064.00000	2,067	24.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			7.00000	7	24.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,084.00000	1,087	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			27.00000	27	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			61.00000	61	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,004.00000	2,001	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			7.00000	7	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,950.00000	3,947	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			2.00000	2	32.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,945.00000	5,942	32.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,944.00000	7,941	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,084.00000	1,087	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			27.00000	27	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,957.00000	3,960	21.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	21.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,958.00000	2,962	29.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	1	29.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,965.00000	1,968	23.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			8.00000	8	23.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			992.00000	995	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			35.00000	34	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			56.00000	56	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,099.00000	2,096	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			6.00000	6	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,049.00000	4,046	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			2.00000	2	32.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,045.00000	6,042	32.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	35.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,044.00000	8,041	35.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,007.00000	4,010	20.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	20.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,008.00000	3,011	30.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			1.00000	1	30.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,015.00000	2,018	23.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			8.00000	8	23.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,036.00000	1,039	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			29.00000	29	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			59.00000	59	26.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,052.00000	2,049	26.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			6.00000	6	27.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,999.00000	3,996	27.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			2.00000	2	32.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,995.00000	5,992	32.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	35.35	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,994.00000	7,991	35.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,207.00000	4,210	20.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	20.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,207.00000	3,210	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,213.00000	2,216	25.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			6.00000	5	25.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,229.00000	1,232	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			22.00000	22	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			67.00000	68	25.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,860.00000	1,858	25.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			8.00000	8	27.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,801.00000	3,798	27.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			2.00000	2	31.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,795.00000	5,792	31.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	35.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,794.00000	7,791	35.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			3,907.00000	3,910	21.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	21.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			2,909.00000	2,912	29.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			2.00000	1	29.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			1,916.00000	1,919	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			9.00000	9	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			949.00000	951	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			42.00000	41	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			53.00000	53	26.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,146.00000	2,143	26.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			6.00000	6	27.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			4,099.00000	4,096	27.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			2.00000	2	32.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			6,095.00000	6,092	32.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			1.00000	1	35.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			8,094.00000	8,091	35.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,807.00000	3,810	22.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	22.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,809.00000	2,812	29.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			2.00000	2	29.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,817.00000	1,820	22.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			10.00000	10	22.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			865.00000	867	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			58.00000	57	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			47.00000	47	26.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,240.00000	2,237	26.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			6.00000	6	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,199.00000	4,195	28.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	2	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,195.00000	6,192	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	35.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,194.00000	8,191	35.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,707.00000	3,710	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,709.00000	2,712	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,719.00000	1,721	21.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		12.00000	11	21.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		785.00000	787	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		78.00000	77	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		42.00000	42	26.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,335.00000	2,332	26.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		5.00000	5	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,298.00000	4,295	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		2.00000	2	32.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,295.00000	6,292	32.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	35.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,294.00000	8,290	35.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,757.00000	3,760	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,759.00000	2,762	28.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,768.00000	1,771	21.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		11.00000	10	21.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		824.00000	826	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		67.00000	66	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		45.00000	45	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,288.00000	2,285	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		5.00000	5	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,248.00000	4,245	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		2.00000	2	32.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,245.00000	6,242	32.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		1.00000	1	35.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,244.00000	8,241	35.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,857.00000	3,860	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,859.00000	2,862	29.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		2.00000	2	29.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,866.00000	1,869	22.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		9.00000	9	22.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		906.00000	909	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		49.00000	48	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		50.00000	50	26.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,193.00000	2,190	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		6.00000	6	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,149.00000	4,146	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,145.00000	6,142	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	35.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,144.00000	8,141	35.35	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>490,405,533.30</b>	<b>4,089</b>	<b>1,209,872.00</b>
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<b>Grand Total:</b>							<b>490,405,533.30</b>	<b>4,089</b>	<b>1,209,872.00</b>
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